BCS

API

Data Layouts

Ver 5.0.1

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London
Stock Exchange Group

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1.0 Introduction

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

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

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

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

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

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

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

2.0 Changes from previous version

API Layout	Change description
SubmitStandardPortfolioParameter SubmitStandardPortfolioParameterChange SubmitStandardPortfolioParameterDelete InquireStandardPortfolioParameters NotifyStandardPortfolioParameters NotifySubStandardPortfolioParameters	Removed MarketId field. Unique Key for a Standard Portfolio is now: <PortfolioName, AbiCode>
SubmitStandardPortfolioParameter SubmitStandardPortfolioParameterChange NotifyStandardPortfolioParameters NotifySubStandardPortfolioParameters	Changed MembersList field structure, including MarketId field.
SubmitCustomPortfolioParameter SubmitCustomPortfolioParameterChange SubmitCustomPortfolioParameterDelete InquireCustomPortfolioParameters NotifyCustomPortfolioParameters NotifySubCustomPortfolioParameters	Removed MarketId field. Unique Key for a Custom Portfolio is now: <PortfolioName, AbiCode>
SubmitCustomPortfolioParameter SubmitCustomPortfolioParameterChange NotifyCustomPortfolioParameters NotifySubCustomPortfolioParameters	A position key is now defined by: <MarketId, Account Type, ABI Code, ISIN Code, Sub Account>
SubmitCustomPortfolioParameters	PositionKeysList is now an optional field
SubmitGiveOutparameter	Removed SubAccount field.
SubmitMarginLimitParameter SubmitMarginLimitParameterChange SubmitMarginLimitParameterDelete InquireMarginLimitParameters NotifyMarginLimitParameters NotifySubMarginLimitParameters NotifySubMarginLimitAlarms	Removed MarketId field. Unique Key for a Margin Limit is now: <MarginLimitName, AbiCode, PortfolioName>
InquireWhatIf	Removed MarketId field.
InquireWhatIf	A position delta is now defined by: <MarketId, ABI Code, ISIN Code, Sub Account, Account Type,

API Layout	Change description
	Position Type, Volume>
InquireTakeUpParameter	AccountType is now a mandatory field
SubmitGiveOutParameterChange	Inserted InactivationDate field Removed SubAccount field
InquireRectifications	Added the MarketId field
NotifyRectification NotifySubRectification	Inserted ExecutionTime field
InquireWhatIf	Add description of the same key positions management
SubmitCustomPortfolioParameter SubmitCustomPortfolioParameterChange	PositionKeyList is not a mandatory field
NotifyContractTransfer NotifySubContractTransfer	Removed the MarketContractNumber field The Series ID field length has been modified to 30
NotifyOpenCloseContractChanges NotifySubOpenCloseContractChanges	Removed the MarketContractNumber field
NotifyClientCodeContractChanges NotifySubClientCodeContractChanges	Removed the MarketContractNumber field
NotifyInqSplitContracts NotifySubSplitContracts	Added the RequestDate field
InquireSplitContracts	Changed description for ContractDate field Added the MarketId field
SubmitEarlyExerciseRequest2	The Quantity field length has been modified to 4
SubmitExByExrequest2	The Quantity field length has been modified to 6
SubmitTransferContractRequest	The AdditionalInfo field length has been modified to 50
SubmitTransferContractRequest	The ContractNumber field length has been modified to 10
SubmitOpenCloseContract	The ContractNumber field length has been modified to 10
SubmitOpenCloseContractChange	The ContractNumber field length has been modified to 10
SubmitSplitContract	The ContractNumber field length

API Layout	Change description
	has been modified to 10
SubmitClientCodeContractChange	The ContractNumber field length has been modified to 10
NotifyCollateralGuarantees NotifySubCollateralGuarantees	Added the new field HeadCut
NotifyTradeLimitParameters NotifySubTradeLimitParameters	Added the new status D=Inactive to the existing field TradeLimitStatus
NotifyPositionLimitParameters NotifySubPositionLimitParameters	Added the new status D=Inactive to the existing field PositionLimitStatus
NotifyMarginLimitParameters NotifySubMarginLimitParameters	Added the new status D=Inactive to the existing field MarginLimitStatus
NotifyStandardPortfolioParameters NotifySubStandardPortfolioParameters	Added the new status D=Inactive to the existing field PortfolioStatus
NotifyCustomPortfolioParameters NotifySubCustomPortfolioParameters	Added the new status D=Inactive to the existing field PortfolioStatus
NotifySubAccountClientCodeLinks NotifySubSubAccountClientCodeLinks	Unique Key for a SubAccountClientCodeLinks is now: <MarketId, AbiCode, AccountType, ClientCode>
NotifySubAccountClientCodeLinkChange NotifySubSubAccountClientCodeLinkChange	Unique key has been deleted
NotifyGiveOutParameters NotifySubGiveOutParameters	Unique Key for a GiveOut is now: <MarketId, DeliverAbiCode, AccountType, ClientCode>
NotifyTakeUpParameters NotifySubTakeUpParameters	Unique Key for a TakeUp is now: <MarketId, DeliverAbiCode,ReceiverAbiCode, DescriptionCode >
InquireWhatIf	Portfolio Name now is not a mandatory field
SubscribeClearingMessagesSent NotifySubClearingMessagesSent	These layouts have been removed
NotifyClearingMessages	Added the new fields SequenceNumber and Date
NotifyClasses	Added the field SubType
NotifySeries	Added the field SubType
NotifySubSeries	Added the field SubType
NotifyContracts NotifyContractsByTime	ContractNumber has now type string

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API Layout	Change description
NotifySubContracts	

3.0 Basic conventions

3.1 Field Types

The “Type” column includes the following formats:

Type
String
Float
Date
Time
Datetime
List

The List format is defined as follows:

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

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

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

3.2 Field Length and order of data

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.

4.0 Zipped API layouts

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

The following table lists all the available zipped classes:

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

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.

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5.0 Throttling

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

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

The timeslot for which the limitation is calculated is 300 seconds (5 minutes).

Here are the limits for each BCS API layout:

BCS layouts	Tx every timeslot
InquireAssignments	1
InquireClasses	1
InquireClearingMemberCodes	1
InquireClearingMessagesSent	1
InquireClientCodeContractChanges	3
InquireCollateralGuarantees	1
InquireContracts	12
InquireContractsByTime	8
InquireContractTransfers	5
InquireDepositedGuarantees	1
InquireEarlyExercises	2
InquireExByEx	5

BCS layouts	Tx every timeslot
InquireExerciseAtExpiry	5
InquireGiveOutParameters	1
InquireIntradayMarginCallsSent	1
InquireMarkets	1
InquireNonClearingMemberCodes	1
InquireOpenCloseContractChanges	3
InquirePositions	5
InquirePositionTransfers	4
InquireRectifications	2
InquireSplitContracts	3
InquireSubAccountClientCodeLinkChange	1
InquireSubAccountClientCodeLinks	1
InquireSubAccountParameters	1
InquireSubAccountTransfers	2
InquireTakeUpParameters	1
InquireTradeHistory	10
InquireZipClasses	1
InquireZipContracts	12
InquireZipContractsByTime	8
InquireZipPositions	5

Timeslot = 300 sec.

This means that every user can send up to 5 InquireZipPositions every 300 seconds, no matter of the parameters specified in the query.

6.0 Subscriptions management

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

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

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

6.1 Data re-alignment

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

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

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

Keys are reported at the top of the related 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, the related record should be removed by the trades list.This will happen as a consequence of a trade transfer confirmed by the receiver or after a split.

7.0 Markets

7.1 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)

7.2 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

8.0 Classes

8.1 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)

8.2 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	*NEW FIELD* SubType (N=Normal, W=Weekly, M=Monthly,

Field	*Type*	*Length*	*Description*
			Q=Quarterly, Y=Yearly)

9.0 Clearing Members

9.1 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)

9.2 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

Field	Type	Length	Description
MemberType	string	1	Type (I = Individual, N = Non Clearing Member, G = General Clearing Member, S=ISA, O=AOA) *NEW VALUE*
CedCode	string	8	Member CED code

9.3 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)

9.4 NotifyNonClearingMemberCodes

This layout returns the list of own non clearing members.

Field	Type	Length	Description
AbiCode	string	5	Member ABI code

Field	***Type***	***Length***	***Description***
Mnemonic	string	4	Mnemonic code
MarketId	string	2	Marked identification code
PartecipantCode	string	4	Clearing code
Description	string	40	Description
MemberType	string	1	Type (I = Individual, N = Non Clearing Member, G = General Clearing Member. S=ISA, O=AOA) *NEW VALUE*
CedCode	string	8	Member CED code

10.0 Series

10.1 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)

10.2 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 wrongly 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)

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

Field	Type	Length	Description
			Product group
SubType	string	1	*NEW FIELD* SubType (N=Normal, W=Weekly, M=Monthly, Q=Quarterly, Y=Yearly)

10.3 SubscribeSeries *NEW LAYOUT*

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)

10.4 NotifySubSeries *NEW LAYOUT*

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

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

Field	Type	Length	Description

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

Field	***Type***	***Length***	***Description***
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	*NEW FIELD* Product group
SubType	string	1	*NEW FIELD* SubType (N=Normal, W=Weekly, M=Monthly, Q=Quarterly, Y=Yearly)

11.0 Positions

11.1InquirePositions (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)

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

11.2 NotifyPositions (or NotifyZipPositions)

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

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

Field	Type	Length	Description
			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

Field	***Type***	***Length***	***Description***
MarketId	string	2	Market identification code
ExpirationDate	date	8	Expiry date (YYYYMMDD)
Description	string	30	Description (for future uses)
PositionValue	float	15.2	Position amount (for future uses)
AccrualValue	float	15.2	Accrual amount (for future uses)
LegSide	string	1	Position type (blank = ordinary, P = short leg, T = long leg) (for future uses)
LiquidatorAbiCode	string	5	ABI liquidator code (for future uses)
LiquidatorAccount	integer	5	Liquidator account (for future uses)
TransferPrice	float	7.4	Transfer Price
InAdvanceExercise	float	7.3	Early exercise for day
InAdvanceAssignement	float	7.3	Early Assignment for day
Exercise	float	7.3	Early exercise
Assignement	float	7.3	Assignment

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

11.3 SubscribePositions *NEW LAYOUT*

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)

11.4 NotifySubPositions *NEW LAYOUT*

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

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)

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

Field	Type	Length	Description
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)
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

Field	Type	Length	Description
SettlementDate	date	8	Settlement date (YYYYMMDD) (optional)

11.5 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	*NEW FIELD* Market identification code
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

11.6 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)
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)

Field	Type	Length	Description
SubAccount	string	4	Sub Account (*)
SeriesId	string	30	Series name
ExecutionTime	datetime	9	Execution time (HHMMSSmmm)
MarketId	string	2	*NEW FIELD* Market identification code

11.7 SubscribeRectifications *NEW LAYOUT*

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)

11.8 NotifySubRectifications *NEW LAYOUT*

Unique key for a Rectified Position is: <ExternalKey>

This layout returns new position rectifications events.

Field	Type	Length	Description

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)

Field	Type	Length	Description
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

11.9 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)

Field	Type	Length	Description
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)

11.10 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)

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

Field	Type	Length	Description
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. (*)
DeliverCode	string	9	Client code of deliver member. The returned value is the same set on the corresponding field of SubmitTransferPositionRequest function. (*)
DeliverInfo	string	16	Free text client information (ClientInfo) of deliver member. 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 = open, 2 = close)
SubAccount	string	4	Sub Account (*)

Field	Type	Length	Description
PositionValue	float	17.2	Counter Value
ReceiverCode	string	9	Client Code of receiver member (*)
ReceiverInfo	string	16	Free text information of receiver member (ClientInfo) (*)
SeriesId	string	30	Series name
TransferType	string	1	*NEW FIELD* Transfer type (D = delivered, R = received)

11.11 SubscribePositionTransfers *NEW LAYOUT*

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)

11.12 NotifySubPositionTransfers *NEW LAYOUT*

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)
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)

Field	Type	Length	Description
			P = processed (accepted by the counterparty) R = rejected (refused by the counterparty) C = cancelled (for future uses) (request deleted by the participant that sent the request)
ReturnCode	integer	4	Return Code
EntryTime	datetime	17	Entry time (YYYYMMDDHHMMSS)
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. (*)
DeliverCode	string	9	Client code of deliver member. The returned value is the same set on the corresponding field of SubmitTransferPositionRequest function. (*)
DeliverInfo	string	16	Free text client information (ClientInfo) of deliver member.

Field	Type	Length	Description
			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 = open, 2 = close)
SubAccount	string	4	Sub Account (*)
PositionValue	float	17.2	Counter Value
ReceiverCode	string	9	Client Code of receiver member (*)
ReceiverInfo	string	16	Free text information of receiver member (ClientInfo) (*)
SeriesId	string	30	Series name
TransferType	string	1	Transfer type (D = delivered, R = received)

11.13 SubmitGrossPositionsRectification

This layout allows to send a position rectification request.

Field	Type	Length	Description

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)

11.14 SubmitTransferPositionRequest

This layout allows to send a position transfer request.

Field	Type	Length	Description

Field	Type	Length	Description
PositionType	string	1	Position type (L = long, S = short)
Volume	float	7.6	Volume
ReceiverAbiCode	string	5	Receiver member ABI code
GrossPositionRectification	string	1	Gross position rectification (Y = yes, N = no)
AdditionalInfo	string	50	Free text information (°)
DeliverCode	string	9	Client code of deliver memeber
DeliverInfo	string	16	Free text client information (ClientInfo) of deliver member (°)
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 (°)

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

11.15 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)
ReceiverCode	string	9	Client code (°)
ReceiverInfo	string	16	Free text client information (ClientInfo) (°)
RequestKey	string	53	Request key of received position
OpenClose	integer	1	Open / Close flag (1 = open, 2 = close)

Field	Type	Length	Description
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)

11.16 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
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

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

12.0 Contracts

12.1 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	integer	12	Contract Number assigned by CC&G

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

12.2 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

Field	*Type*	*Length*	*Description*
ExpirationMonth	string	6	Expiry month (YYYYMM)
StrikePrice	float	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
ContractDate	date	8	Contract date (YYYYMMDD)
ContractTime	time	6	Contract time (HHMMSS)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Quantity	integer	10	Contract quantity
Price	float	7.6	Contract price
OpenClose	integer	1	Open / Close flag (1 = open, 2 = Close)
MarketId	string	2	Market identification code
ClientCode	string	12	Client code set on IDEM trading platform. (*)
ContractNumber	string	12	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

Field	*Type*	*Length*	*Description*
			set to 00000.
Side	string	1	Contract Side (B = buy, S = sell)
ClientInfo	string	16	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	M=Market, G=International/Automatic Give-Up, S=Split, D=Data Entry
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 (*)

Field	*Type*	*Length*	*Description*
OrigContractNumber	integer	12	Original contract number before splitting. In case of multiple separation, the original trade contract number is shown
SeriesId	string	30	Series name
OrderNumber	string	8	Identifier or the order
TraderId	string	8	Trader identifier
ContractState	string	1	T = Trade C = Trade Cancel
MarketContractNumber	integer	12	Contract number assigned by the market
MarketSource	integer	1	1 = RegularTrade 2 = AsOfTrade 3 = Strategy 4 = LateTrade 5 = Implied 6 = ExchangeGranted1 7 = ExchangeGranted2 D = Cross

Field	Type	Length	Description
			B = Cross Block T = Committed K = Committed Block

12.3 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)

12.4 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 =

Field	Type	Length	Description
			open, 2 = Close)
MarketId	string	2	Market identification code
ContractNumber	string	10	Contract number assigned by the Clearing House
OrigContractNumber	integer	10	Original contract number before splitting. In case of multiple separation, the original trade contract number is shown
GiveUpAbiCode	string	5	In case of a local give up trade, it is the member ABI code of the company that executed the contract, otherwise it is set to 00000.
Side	string	1	Contract Side (B = buy, S = sell)
ClientInfo	string	16	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

Field	*Type*	*Length*	*Description*
			uses)
SettlementDate	date	8	Settlement date (YYYYMMDD) (for future uses)
RepoIndex (TradeSource)	string	1	M=Market, G=International/Automatic Give-Up, S=Split, D=Data Entry
RepoRate	float	3.3	Repo rate (for future uses)
TransferredQuantity	integer	8	Transferred quantity
TransferredRequest	integer	8	Transferred quantity requested
ClientCode	string	12	Client code set on IDEM trading platform. (*)
SubAccount	string	4	Sub Account (*)
SeriesId	string	30	Series name
OrderNumber	string	8	Identifier or the order
TraderId	string	8	Trader identifier
ContractState	string	1	T = Trade C = Trade Cancel
MarketContractNumber	integer	12	Contract number assigned by the market

Field	Type	Length	Description
MarketSource	integer	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

12.5 SubscribeContracts *NEW LAYOUT*

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

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

Field	Type	Length	Description
			Garanzia)

12.6 NotifySubContracts *NEW LAYOUT*

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

Field	Type	Length	Description
			Identification Number)
Quantity	integer	10	Contract quantity
Price	float	7.6	Contract price
OpenClose	integer	1	Open / Close flag (1 = open, 2 = Close)
MarketId	string	2	Market identification code
ContractNumber	string	10	Contract number assigned by the Clearing House
OrigContractNumber	integer	10	Original contract number before splitting. In case of multiple separation, the original trade contract number is shown
GiveUpAbiCode	string	5	In case of a local give up trade, it is the member ABI code of the company that executed the contract, otherwise it is set to 00000.
Side	string	1	Contract Side (B = buy, S = sell)
ClientInfo	string	16	Free text client information set on IDEM trading platform. (*)
TradeDescription	string	30	Trade description (for future uses) (*)

Field	*Type*	*Length*	*Description*
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	M=Market, G=International/Automatic Give-Up, S=Split, D=Data Entry
RepoRate	float	3.3	Repo rate (for future uses)
TransferredQuantity	integer	8	Transferred quantity
TransferredRequest	integer	8	Transferred quantity requested
ClientCode	string	12	Client code set on IDEM trading platform. (*)
SubAccount	string	4	Sub Account (*)
SeriesId	string	30	Series name
OrderNumber	string	8	Identifier or the order
TraderId	string	8	Trader identifier
ContractState	string	1	T = Trade

Field	*Type*	*Length*	*Description*
			C = Trade Cancel R = Reversing *NEW VALUE*
MarketContractNumber	integer	12	Contract number assigned by the market
MarketSource	integer	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

12.7 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 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)

12.8 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

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

Field	*Type*	*Length*	*Description*
TransferState	string	1	Status of the transfer operation H = holding (sent but not confirmed or rejected yet) P = processed (accepted by the counterparty) R = rejected (refused by the counterparty) C = cancelled (for future uses) (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	50	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 (*)

Field	*Type*	*Length*	*Description*
DeliverInfo	string	16	Free text client information (ClientInfo) of deliver member set on IDEM trading platform. (*)
TransferDate	date	8	Date of the contract transfer
Price	float	7.4	Price of the contract transfer
SubAccount	string	4	Sub Account (*)
ReceiverCode	string	9	Client code of receiver member set on IDEM trading platform (*)
ReceiverInfo	string	16	Free text client information (ClientInfo) of receiver member set on IDEM trading platform. (*)
OpenClose	integer	1	Open / Close flag (1 = open, 2 = close)
TransferMode	string	1	Transfer mode (A = Automatic, M = Manual)
SeriesId	string	30	Series name
TransferType	string	1	*NEW FIELD* Type (D = delivered, R = received)

12.9 SubscribeContractTransfers *NEW LAYOUT*

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

Field	*Type*	*Length*	*Description*

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

12.10 NotifySubContractTransfers *NEW LAYOUT*

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	12	Contract number assigned by the Clearing House

Field	Type	Length	Description
ContractDate	date	8	Contract date (YYYYMMDD)
ProductType	string	1	Product type (F = future, O = option)
ExpirationMonth	string	6	Expiry month (YYYYMM)
StrikePrice	float	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
MarketId	string	2	Market identification code
Quantity	integer	9	Transferred Quantity
Side	string	1	Contract side (B= Buy, S= Sell)
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 (YYYYMMDDHHMMSSmmm)

Field	*Type*	*Length*	*Description*
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	50	Free text information. The returned value is the same set on the corresponding field of SubmitTransferContractRequest function. (*)
DeliverCode	string	9	Client code of deliver member set on IDEM trading platform (*)
DeliverInfo	string	16	Free text client information (ClientInfo) of deliver member set on IDEM trading platform. (*)
TransferDate	date	8	Date of the contract transfer
Price	float	7.4	Price of the contract transfer
SubAccount	string	4	Sub Account (*)
ReceiverCode	string	9	Client code of receiver member set on IDEM trading platform (*)
ReceiverInfo	string	16	Free text client information (ClientInfo) of receiver member set on IDEM trading platform. (*)
OpenClose	integer	1	Open / Close flag (1 = open, 2 = close)

Field	Type	Length	Description
TransferMode	string	1	Transfer mode (A = Automatic, M = Manual)
SeriesId	string	30	Series name
TransferType	string	1	*NEW FIELD* Type (D = delivered, R = received)

12.11 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 CC&G
ContractDate	date	8	Contract date (YYYYMMDD)
AccountType	string	1	Account type (P = proper, C = client)
Side	string	1	Contract side (B = buy, S = sell)
Quantity	integer	7	Transferred quantity (It must be equal to the total trade

Field	Type	Length	Description
			quantity).
ReceiverAbiCode	string	5	Receiver member ABI code
RectifyPosition	string	1	Rectify position (Y = yes, N = no)
AdditionalInfo	string	50	Free text information. (°)
ClientCode	string	9	Client code (°)
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)

12.12 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

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 (°)
ClientCode	string	9	Client code (°)
ClientInfo	string	16	Free text client information (°)
OpenClose	integer	1	Open / Close flag (1 = open, 2 = close, 3 = Assigned by Trader)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

12.13 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

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)

12.14 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 CC&G
MarketId	string	2	Market identification code
Side	string	1	Contract side (B = buy, S = sell)
OpenClose	string	1	Open / Close flag (1 = open, 2 = close)
ContractDate	date	8	Contract date

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

12.15 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 5 days before today)
ContractDate (optional)	date	8	Contract date (YYYYMMDD)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

12.16 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	12	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

Field	Type	Length	Description
			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 = open, 2 = close)
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) (*)
ClientCode	string	9	Client code (optional) (*)
SeriesId	string	30	Series name
RequestDate	date	8	*NEW FIELD* Date (YYYYMMDD) when the contract has been modified (up to 5 days before today)

12.17 SubscribeOpenCloseContractChanges *NEW LAYOUT*

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)

12.18 NotifySubOpenCloseContractChanges *NEW LAYOUT*

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 clearing members included)
ContractDate	date	8	Contract date (YYYYMMDD)
ContractNumber	integer	12	Contract number assigned by the Clearing House
AccountType	string	1	Account type (P =

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

Field	Type	Length	Description
ClientInfo	string	16	Free text client information (optional) (*)
ClientCode	string	9	Client code (optional) (*)
SeriesId	string	30	Series name
RequestDate	date	8	Date (YYYYMMDD) when the contract has been modified (up to 5 days before today)

12.19 SubmitClientCodeContractChange

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

Field	Type	Length	Description
ContractDate	date	8	Contract date (YYYYMMDD)
ContractNumber	integer	10	Contract number assigned by CC&G
MarketId	string	2	Market identification code
Side	string	1	Contract side (B = buy, S = sell)
ClientCode	string	9	Client code (°)
GrossPositionRectificati	string	1	Gross position rectification (Y = yes,

Field	Type	Length	Description
on			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)

12.20 InquireClientCodeContractChanges

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

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

Field	Type	Length	Description
			Garanzia)

12.21 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 = open, 2 = close)
OrigClientCode	string	9	Client code before modifications (*)

Field	*Type*	*Length*	*Description*
OrigSubAccount	string	4	Sub Account (Optional) before modifications (for future uses) (*)
ClientCode	string	9	Client code (*)
SubAccount	string	4	Sub Account (Optional) (*)
GrossPositionRectification	string	1	Gross position rectification (Y = yes, N = no)
Symbol	string	6	Class symbol
ExpirationDate	date	6	Expiry date (YYYYMM)
StrikePrice	float	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Quantity	integer	10	Contract quantity
RequestTime	time	6	Request time (HHMMSS)
RequestState	string	1	Status (P = processed, R =

Field	Type	Length	Description
			refused)
ReturnCode	string	4	Return Code
ClientInfo	string	16	Free text client information (optional) (*)
SeriesId	string	30	Series name
RequestDate	date	8	*NEW FIELD* Date (YYYYMMDD) when the contract has been modified (up to 5 days before today)

12.22 SubscribeClientCodeContractChanges *NEW LAYOUT*

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)

12.23 NotifySubClientCodeContractChanges *NEW LAYOUT*

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

This layout returns new Client Code change events.

Field	*Type*	*Length*	*Description*
MarketId	string	2	Market identification code
AbiCode	string	5	ABI member code (*ALL = non clearing members included)
ContractDate	date	8	Contract date (YYYYMMDD)
ContractNumber	integer	10	Contract number assigned by the Clearing House
Side	string	1	Contract side (B = buy, S = sell)
AccountType	string	1	Account type (P = proper, C = client)
OpenClose	string	1	Open / Close flag (1 = open, 2 = close)
OrigClientCode	string	9	Client code before modifications (*)
OrigSubAccount	string	4	Sub Account (Optional) before modifications (for future uses) (*)
ClientCode	string	9	Client code (*)

Field	Type	Length	Description
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
RequestDate	date	8	Date (YYYYMMDD) when the contract has been modified (up to 5 days before today)

12.24 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

Field	Type	Length	Description
			Garanzia)

12.25 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)
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)

Field	Type	Length	Description
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 = open, 2 = 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 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

Field	Type	Length	Description
			(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	12	Contract number assigned by the market
Operation	string	20	Clearing operation done on the trade

12.26 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. If the ClientCode or the ClientInfo are not specified, they are inherited from the original trade (if they are specified and the related ContractSplitQuantity is not, they are discarded).

Field	Type	Length	Description
ContractNumber	integer	10	Contract number assigned by CC&G

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

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

12.27 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	*NEW FIELD* Market identification code

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

12.28 NotifyInqSplitContracts

Unique key for a Split Contract is: <MarketId, ContractDate, OrigContractNumber, Side>

Field	Type	Length	Description
OrigContractNumber	integer	12	Original Contract number assigned by the Clearing House
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	12	Contract number assigned by the market
AbiCode	string	5	*NEW FIELD* ABI member code (*ALL = non clearing

Field	Type	Length	Description
			members included)
MarketId	string	2	*NEW FIELD* Market identification code
RequestDate	date	8	*NEW FIELD* RequestDate
ContractNumber1	integer	12	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	12	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	12	New Contract number assigned by the

Field	Type	Length	Description
			Clearing House
ContractQuantity3	integer	8	Contract quantity
ClientCode3	string	9	Client Code (*)
ClientInfo3	string	16	Free text client information (*)
ContractNumber4	integer	12	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	12	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	12	New Contract number assigned by the Clearing House
ContractQuantity6	integer	8	Contract quantity

Field	Type	Length	Description
ClientCode6	string	9	Client Code (*)
ClientInfo6	string	16	Free text client information (*)
ContractNumber7	integer	12	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	12	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 (*)

12.29 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.

Field	Type	Length	Description
			GKMarket = CCG (Cassa di Compensazione e Garanzia)

12.30 NotifySubSplitContracts

Unique key for a Split Contract is: <MarketId, ContractDate, OrigContractNumber, Side>

This layout returns new trades generated from a split.

Field	Type	Length	Description
OrigContractNumber	integer	12	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	12	Contract number assigned by the

Field	Type	Length	Description
			market
AbiCode	string	5	*NEW FIELD* ABI member code (*ALL = non clearing members included)
MarketId	string	2	*NEW FIELD* Market identification code
RequestDate	date	8	*NEW FIELD* RequestDate
ContractNumber1	integer	12	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	12	New Contract number assigned by the Clearing House
ContractQuantity2	integer	8	Contract quantity
ClientCode2	string	9	Client Code (*)

Field	*Type*	*Length*	*Description*
ClientInfo2	string	16	Free text client information (*)
ContractNumber3	integer	12	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	12	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	12	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	12	New Contract number assigned by the

Field	Type	Length	Description
			Clearing House
ContractQuantity6	integer	8	Contract quantity
ClientCode6	string	9	Client Code (*)
ClientInfo6	string	16	Free text client information (*)
ContractNumber7	integer	12	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	12	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 (*)

13.0 Guarantees

13.1 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)

13.2 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

Field	Type	Length	Description
Headcut	float	3.2	NEW FIELD

13.3 SubscribeCollateralGuarantees *NEW LAYOUT*

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)

13.4 NotifySubCollateralGuarantees *NEW LAYOUT*

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

Field	Type	Length	Description
Price	float	7.8	Price
Headcut	float	3.2	NEW FIELD

13.5 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)

13.6 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)
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

Field	Type	Length	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 = 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
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

Field	Type	Length	Description
			BDDepositType has been changed in the current day.
DepositSerialNumber	float	6,0	Deposit serial number
SubAccount	string	4	Sub Account (*)

13.7 SubscribeDepositedGuarantees *NEW LAYOUT*

This layout allows to subscribe for new Deposited 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)

13.8 NotifySubDepositedGuarantees *NEW LAYOUT*

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 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

Field	*Type*	*Length*	*Description*
			= BD)
MemberDescription	string	30	Member description
BDDepositType	string	1	Bulk Deposit type (O = 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
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

Field	Type	Length	Description
SubAccount	string	4	Sub Account (*)

13.9 SubmitBulkDeposit

This layout allows to modify the allocation type 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
BDDepositType	string	1	Bulk Deposit Type (O = option, F = future)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

13.10 SubmitSubAccountBulkDeposit

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

Field	Type	Length	Description

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)

14.0 Option Exercise

14.1 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)

14.2 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)

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

14.3 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

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)
RequestKey	integer	6	Request key
ExerciseTime	time	6	Exercise time (HHMMSS)
Quantity	integer	4	Exercise quantity
InOutTheMoneyAmount	float	13,6	In/ouy of the money amount
SubAccount	string	4	Sub Account (*)
RequestState	string	1	Status of request (P = processed, C = cancelled)
ExerciseDate	date	8	Exercise date (YYYYMMDD)
TotalExerciseQuantity	integer	10	Total Exercise quantity
InOutTheMoney	string	1	In/out of the money flag (I = in, O = out)
SeriesId	string	30	Series name
RequestDate	date	8	*NEW FIELD*

Field	Type	Length	Description
			Date (YYYYMMDD) when the contract has been modified (up to 5 days before today) (IOptional)

14.4 SubscribeEarlyExercises *NEW LAYOUT*

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)

14.5 NotifySubEarlyExercises *NEW LAYOUT*

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)

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

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

14.6 SubmitEarlyExerciseDelete

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

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

14.7 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)

14.8 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

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

14.9 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

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

Field	Type	Length	Description
			/ commodity
ReturnCode	string	4	Return Code
SeriesId	string	30	Series name

14.10 SubscribeExByEx *NEW LAYOUT*

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)

14.11 NotifySubExByEx *NEW LAYOUT*

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

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

Field	Type	Length	Description
			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

14.12 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)

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

14.13 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)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)

Field	*Type*	*Length*	*Description*
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

14.14 SubscribeExerciseAtExpiry *NEW LAYOUT*

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

Field	Type	Length	Description
			(Cassa di Compensazione e Garanzia)

14.15 NotifySubExerciseAtExpiry *NEW LAYOUT*

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)

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

14.16 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)

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

14.17 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

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)
AssignedQuantity	integer	10	Assigned quantity
MarketId	string	2	Market identification code
SeriesId	string	30	Series name

14.18 SubscribeAssignments

This layout allows for an alert when the CC&G 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)

14.19 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 (*)

14.20 SubscribeAssignmentsSent *NEW LAYOUT*

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)

14.21 NotifySubAssignmentsSent *NEW LAYOUT*

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)

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

15.0 Clearing Messages

15.1 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)

15.2 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	*NEW FIELD* Sequence Number of the clearing message sent by CC&G
Date	date	8	*NEW FIELD* Business Date

15.3 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 = CCG (Cassa di Compensazione e Garanzia)

15.4 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 CC&G
Date	date	8	Business Date

15.5 SubscribeIntradayMarginCalls

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

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

15.6 NotifyIntradayMarginCalls

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

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

15.7 InquireIntradayMarginCallsSent

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

Field	Type	Length	Description
Date	date	8	Date (YYYYMMDD)
ABICode	string	5	Participant Code of the customer the margin call refers to

Field	Type	Length	Description
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)

15.8 NotifyIntradayMarginCallsSent

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

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

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

Field	*Type*	*Length*	*Description*
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	*NEW FIELD* Percent Variation
MarginCallType	string	1	*NEW FIELD* I= Integration D=Details S=Settlement
SequenceNumber	Integer	2	*NEW FIELD* Sequence Number of the intraday margin call sent by CC&G. The Sequence Number is unique per Margin Call Type.

15.9 SubscribeIntradayMarginCallsSent *NEW LAYOUT*

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

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

15.10 NotifySubIntradayMarginCallsSent *NEW LAYOUT*

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

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

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

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

16.0 Reports

16.1 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)

16.2 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

Field	Type	Length	Description
			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)

16.3 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

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

16.4 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 (*)

16.5 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)
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)

16.6 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)

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

16.7 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

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)

17.0 Sub Accounts

17.1 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

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

17.2 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)

17.3 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)
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 =

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

17.4 SubscribeSubAccountTransfers *NEW LAYOUT*

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)

17.5 NotifySubSubAccountTransfers *NEW LAYOUT*

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
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

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

17.6 SubmitSubAccountParameter

This layout allows to create a new Sub Account.

Field	Type	Length	Description
MarketId	string	2	Market identification code

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

17.7 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

Field	Type	Length	Description
			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)

17.8 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

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

17.9 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)
MarginazioneNettaFlag	string	1	MarginazioneNettaFlag
AccountType	string	1	Account type (P =

Field	Type	Length	Description
			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

17.10 SubscribeSubAccountParameters *NEW LAYOUT*

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)

17.11 NotifySubSubAccountParameters *NEW LAYOUT*

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

Field	Type	Length	Description
SubAccountStatus	string	1	Status

17.12 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)

17.13 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)
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)

17.14 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

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

17.15 SubscribeSubAccountClientCodeLinks *NEW LAYOUT*

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)

17.16 NotifySubSubAccountClientCodeLinks *NEW LAYOUT*

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
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

17.17 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 (°)

Field	Type	Length	Description
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)

17.18 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)

17.19 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)
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)

17.20 SubscribeSubAccountClientCodeLinkChange *NEW LAYOUT*

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)

17.21 NotifySubSubAccountClientCodeLinkChange *NEW LAYOUT*

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)

17.22 SubmitSubAccountClientCodeLinkDelete

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

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

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

17.23 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 (°)

Field	*Type*	*Length*	*Description*
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)

18.0 Automatic Give Up

18.1 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)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

18.2 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)
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 Compensazione e Garanzia)

18.3 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)

18.4 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)

18.5 SubscribeGiveOutParameters *NEW LAYOUT*

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)

18.6 NotifySubGiveOutParameters *NEW LAYOUT*

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

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

Field	*Type*	*Length*	*Description*
MarketId	string	2	Market identification code
DeliverAbiCode	string	5	Deliver member ABI code
AccountType	string	1	Account type (P = proper, C = client)
ClientCode	string	9	Client code (°)
ReceiverAbiCode	string	5	Receiver member ABI code (optional)
RectifyPosition	string	1	Rectify position (Y =

Field	Type	Length	Description
			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)

18.7 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
DeliverAbiCode	string	5	Deliver member ABI code
ReceiverAbiCode	string	5	Receiver member ABI code

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

18.8 SubmitTakeUpParameterChange

This layout allows to change an already existing Take Up.

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) (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)
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)

18.9 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)

18.10 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)

18.11 SubscribeTakeUpParameters *NEW LAYOUT*

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)

18.12 NotifySubTakeUpParameters *NEW LAYOUT*

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 (°)
ReceiverAbiCode	string	5	Receiver member ABI code (optional)
AdditionalInfo	string	16	Free text information

Field	*Type*	*Length*	*Description*
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)

19.0 Risk Management

19.1 SubmitStandardPortfolioParameter *NEW LAYOUT*

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”.

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

19.2 SubmitStandardPortfolioParameterChange *NEW LAYOUT*

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

Field	Type	Length	Description
			MembersList, the ABICode of the MembersList could be filled with one of its NCMs ABICode or with "*ALL".
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

19.3 SubmitStandardPortfolioParameterDelete *NEW LAYOUT*

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)

19.4 InquireStandardPortfolioParameters *NEW LAYOUT*

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)

19.5 NotifyStandardPortfolioParameters *NEW LAYOUT*

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

Field	Type	Length	Description
			portfolio A member is defined by: <MarketId, ABICode> In case the ABICode of the portfolio is GCM on the specified MarketId of the MembersList, the ABICode of the MembersList could be filled with one of its NCMs ABICode or with "*ALL".
CreationDate	date	8	Creation date (YYYYMMDD)
ModifyDate	date	8	Modification date (YYYYMMDD)
PortfolioStatus	string	1	Status (A=Active, D=Inactive)

19.6 SubscribeStandardPortfolioParameters *NEW LAYOUT*

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.

Field	Type	Length	Description
			GKMarket = CCG (Cassa di Compensazione e Garanzia)

19.7 NotifySubStandardPortfolioParameters *NEW LAYOUT*

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

Field	Type	Length	Description
			MembersList could be filled with one of its NCMs ABICode or with "*ALL".
CreationDate	date	8	Creation date (YYYYMMDD)
ModifyDate	date	8	Modification date (YYYYMMDD)
PortfolioStatus	string	1	Status (A=Active, R=Reversing, D=Inactive)

19.8 SubmitCustomPortfolioParameter *NEW LAYOUT*

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

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

19.9 SubmitCustomPortfolioParameterChange *NEW LAYOUT*

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

Field	Type	Length	Description
			Garanzia)

19.10 SubmitCustomPortfolioParameterDelete *NEW LAYOUT*

This layout allows to delete an existing Custom Portfolio.

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

19.11 InquireCustomPortfolioParameters *NEW LAYOUT*

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.

Field	Type	Length	Description
			GKMarket = CCG (Cassa di Compensazione e Garanzia)

19.12 NotifyCustomPortfolioParameters *NEW LAYOUT*

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: <MarketId, Account Type, ABI Code, ISIN Code, Sub Account>
CreationDate	date	8	Creation date (YYYYMMDD)
ModifyDate	date	8	Modification date (YYYYMMDD)
PortfolioStatus	string	1	Status (A=Active, D=Inactive)

19.13 SubscribeCustomPortfolioParameters *NEW LAYOUT*

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)

19.14 NotifySubCustomPortfolioParameters *NEW LAYOUT*

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
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>
CreationDate	date	8	Creation date

Field	Type	Length	Description
			(YYYYMMDD)
ModifyDate	date	8	Modification date (YYYYMMDD)
PortfolioStatus	string	1	Status (A=Active, R=Reversing, D=Inactive)

19.15 SubmitTradeLimitParameter *NEW LAYOUT*

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
AbiCode	string	5	ABI member code (own company or NCM)
ProductGroup	string	3	Product Group
Limit1	integer	16.2	Threshold Value 1
AccountType	string	1	Account type (P = Proper, C = Client, A= All)

Field	*Type*	*Length*	*Description*
ProductType	string	1	Product type (F=Future, O = Option, A= All)
PutCall	string	1	Put/Call option (P= put, C= call, A= All)
ExpirationDate	list	-	List of Expiry Dates. Each expiry date has the (YYYYMMDD) format.
StrikePrice	list	-	List of Strike Prices
LimitIndicator	string	1	Premium/Strike Price (P = Premium, S = Strike Price). 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 Compensazione e Garanzia)

19.16 SubmitTradeLimitParameterChange *NEW LAYOUT*

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
Limit1	float	16.2	Threshold Value 1
AccountType	string	1	Account type (P = Proper, C = Client, A= All)
ProductType	string	1	Product type (F=Future, O = Option, A= All)
PutCall	string	1	Put/Call option (P= put, C= call, A= all)
ExpirationDate	list	-	List of Expiry Dates. Each expiry date has the (YYYYMMDD) format.
StrikePrice	list	-	List of Strike Prices
LimitIndicator	string	1	Premium/Strike Price (P = Premium, S = Strike Price)
Limit2	int	3	Threshold Value 2 (percentage increase of Limit1)

Field	Type	Length	Description
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)

19.17 SubmitTradeLimitParameterDelete *NEW LAYOUT*

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)

19.18 InquireTradeLimitParameters *NEW LAYOUT*

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)

19.19 NotifyTradeLimitParameters *NEW LAYOUT*

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)

Field	*Type*	*Length*	*Description*
ProductGroup	string	3	Product Group
Limit1	float	16.2	Threshold Value 1
AccountType	string	1	Account type (P = Proper, C = Client, A= All)
ProductType	string	1	Product type (F=Future, O = Option, A= All)
PutCall	string	1	Put/Call option (P= put, C= call, A= all)
ExpirationDate	list	-	List of Expiry Dates. Each expiry date has the (YYYYMMDD) format.
StrikePrice	list	-	List of Strike Prices
LimitIndicator	string	1	Premium/Strike Price (P = Premium, S = 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)

Field	Type	Length	Description
TradeLimitStatus	string	1	Status (A=Active, D=Inactive)

19.20 SubscribeTradeLimitParameters *NEW LAYOUT*

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)

19.21 NotifySubTradeLimitParameters *NEW LAYOUT*

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)

Field	*Type*	*Length*	*Description*
ProductGroup	string	3	Product Group
Limit1	float	16.2	Threshold Value 1
AccountType	string	1	Account type (P = Proper, C = Client, A= All)
ProductType	string	1	Product type (F=Future, O = Option, A= All)
PutCall	string	1	Put/Call option (P= put, C= call, A= all)
ExpirationDate	list	-	List of Expiry Dates. Each expiry date has the (YYYYMMDD) format.
StrikePrice	list	-	List of Strike Prices
LimitIndicator	string	1	Premium/Strike Price (P = Premium, S = 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)

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

19.22 SubscribeTradeLimitAlarms *NEW LAYOUT*

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 Compensazione e Garanzia)

19.23 NotifySubTradeLimitAlarms *NEW LAYOUT*

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

Field	Type	Length	Description
			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	integer	12	Contract number assigned by CC&G of trade which exceeded the limit
Side	string	1	Contract side (B = buy, S = sell) of the trade which exceeded the limit
AlarmTime	time	6	Alarm Time (HHMMSS)

19.24 SubmitPositionLimitParameter *NEW LAYOUT*

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
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	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)

19.25 SubmitPositionLimitParameterChange *NEW LAYOUT*

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
AbiCode	string	5	ABI member code (own company or

Field	Type	Length	Description
			NCM)
ProductGroup	string	3	Product Group
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)

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

19.26 SubmitPositionLimitParameterDelete *NEW LAYOUT*

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)

19.27 InquirePositionLimitParameters *NEW LAYOUT*

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

19.28 NotifyPositionLimitParameters *NEW LAYOUT*

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
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	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,

Field	Type	Length	Description
			D=Inactive)

19.29 SubscribePositionLimitParameters *NEW LAYOUT*

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)

19.30 NotifySubPositionLimitParameters *NEW LAYOUT*

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

Field	Type	Length	Description
			NCM)
ProductGroup	string	3	Product Group
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)

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

19.31 SubscribePositionLimitAlarms *NEW LAYOUT*

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)

19.32 NotifySubPositionLimitAlarms *NEW LAYOUT*

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

Field	*Type*	*Length*	*Description*
			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)

19.33 SubmitMarginLimitParameter *NEW LAYOUT*

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)

19.34 SubmitMarginLimitParameterChange *NEW LAYOUT*

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

Field	Type	Length	Description
			Garanzia)

19.35 SubmitMarginLimitParameterDelete *NEW LAYOUT*

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)

19.36 InquireMarginLimitParameters *NEW LAYOUT*

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

Field	Type	Length	Description

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)

19.37 NotifyMarginLimitParameters *NEW LAYOUT*

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

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

19.38 SubscribeMarginLimitParameters *NEW LAYOUT*

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

Field	Type	Length	Description
			Compensazione e Garanzia)

19.39 NotifySubMarginLimitParameters *NEW LAYOUT*

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 be greater than Limit 1.
Limit3	integer	3	Threshold Value 3 (percentage increase

Field	Type	Length	Description
			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)

19.40 SubscribeMarginLimitAlarms *NEW LAYOUT*

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)

19.41 NotifySubMarginLimitAlarms *NEW LAYOUT*

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)

19.42 InquireWhatIf *NEW LAYOUT*

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

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

19.43 NotifyWhatIf *NEW LAYOUT*

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

Field	Type	Length	Description
MarginValue	float	16.2	Result of the margin

Field	Type	Length	Description
			calculation

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.

The following table shows all the acceptable values of the “InfoType” field used in the InquireZipReportData layout

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

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

Type	Description
MT12	Options Contracts Cleared (traded and taken-up from another member)
MT05	Options premiums and variation margins (on a gross and net basis)
MT02	Options Exercised/Assigned
MT14	Options contracts given-out to another member
MT15	Options contracts taken-up from another member
MT62	Futures contracts cleared (traded and taken-up from another member)
MT63	Energy Futures contracts cleared (traded and taken-up from another member)
MT55	Futures variation margins (on a gross and net basis)
MTE5	Energy Futures variation margins (on a gross and net basis)

Type	Description
MT64	Futures contracts given-out to another member
MT65	Futures contracts taken-up from another member
MT06	Trades and Positions which have been given-out and taken-up same day
MT04	Trades and Positions which have not been given-out and taken-up
MP01	Options open positions per account
MP02	Options open positions per sub account
MP11	Expired options which have not been exercised/assigned
MP51	Futures open positions per account
MP52	Futures open positions per sub account
MS59	Rectified open positions after corporate actions
MPE1	Energy Futures open positions per account
MPE2	Energy Futures open positions before the cascading phase
MPE3	Energy Futures open positions after the cascading phase
MX11	Energy Futures open positions after the shifting phase
MP31	Bond open positions per account
MP21	Equity open positions per account
MA01	Collaterals deposited per account
MS49	Notice of debit per member and account
MS50	Notice of credit per member and account
MS51	Notice of credit/debit per member and account per service
MS01	Daily summary per account
MS11	Financial position per account

Type	Description
MS22	Equity and Equity derivatives initial margin per account
MS24	Equity and Equity derivatives initial margin per account and sub account
MS42	Equity and Equity Derivatives initial margin per asset class
MSE2	Energy Derivatives initial margin per account
MSE4	Energy Derivatives delivery initial margin per account
MSE6	Energy Derivatives initial margin per account and sub account
MSE8	Energy Derivatives delivery initial margin per account and sub account
MSE3	Intraday Energy Derivatives initial margin per account
MS61	Bonds positions subject to margin
MS62	Bonds mark to market margin
MS63	Bonds classes configuration
MS64	Bonds classes offset
MS65	Bonds class offset
MS67	Bonds initial margin per account
MS68	Bonds initial margin per account
MS00	Overall inital margin per asset class
MS33	Intraday margin call
MS35	Intraday margin call
MS36	Intraday margin call
MS14	Member default fund contribution summary
MS15	Member default fund contribution position

Type	Description
MS05	Accrued Monthly Interest
MT35	Services member fees Summary
MT37	Services Member fees per account
MT48	Clearing Fees per account
MT47	Fail Fees per account
MX01	Expired Options
MX04	Option Expired/Assigned
MS14	Default Fund Summary
MS15	Default Fund contribution
MD01	Options Exercised/Assigned to be settled
MD51	Expired Futures Positions to be settled
MD55	Equity Derivatives Underlying Settlement Balances
ME30	Equity Failed Positions
ME31	Bonds Failed Positions
MP10	Equity Failed Positions subject to Margin
MP13	Bonds Failed Positions subject to Margin
MP14	Equity Failed Positions
MP15	Bonds Failed Positions
MS27	Equity and Equity derivatives initial margin per account
MS97	Bonds initial margin per account
MS91	Bonds initial margin per account
MS92	Bonds initial margin per account
MS93	Bonds initial margin per account

Type	Description
ME01	Equity and Equity derivatives Buy-in notice
ME02	Bonds Buy-in notice
ME03	Equity and Equity derivatives Sell-out notice
ME04	Bonds Sell-out notice
ME05	Equity and Equity derivative Buy-in pre-execution notice
ME06	Bonds buy-in pre-execution notice
ME07	Equity and Equity derivative Sell-out pre-execution notice
ME08	Bonds Sell-out pre-execution notice
ME09	Equity and Equity derivatives Buy-in execution notice (Fail side)
ME10	Equity and Equity derivatives Buy-in execution notice (Bonis side)
ME11	Bonds Buy-in execution notice (Fail side)
ME12	Bonds Buy-in execution notice (Bonis side)
ME13	Equity and Equity Derivatives settlement balances (Fail side)
ME14	Equity and Equity Derivatives settlement balances (Bonis side)
ME15	Bonds settlement balances (Fail side)
ME16	Bonds settlement balances (Bonis side)
ME17	Equity and Equity Derivatives Sell-out execution notice
ME18	Bonds Sell-out execution notice
ME25	Equity and Equity derivative partial Buy-in pre-execution notice
ME26	Bonds partial buy-in pre-execution notice

Type	Description
D01A	Derivatives Contracts Cleared (traded and taken-up from another member)
D01A	Derivatives Contracts Cleared (traded and taken-up from another member)
D01B	Equity Contracts
D01C	Bond Contracts
D03A	Collaterals deposited per account
D03A	Collaterals deposited per account
D03B	Collaterals deposit/withdrawal
D03B	Collaterals deposit/withdrawal
DS04	Equity Derivatives Underlying Settlement Balances
DS04	Equity Derivatives Underlying Settlement Balances
DS05	Daily summary per account
DS05	Daily summary per account
D06A	Options exercised/assigned and Futures expired to be settled
D06A	Options exercised/assigned and Futures expired to be settled
DS07	Financial position per account
DS08	Financial position per account
DS10	Clearing Fees per account
DS10	Clearing Fees per account
D10A	Clearing Fees per account per day
D10A	Clearing Fees per account per day
D10B	Service Member Fees per account

Type	Description
D10B	Service Member Fees per account
DS11	Bonds positions subject to margin
DS11	Bonds positions subject to margin
D12A	Trades and Positions which have been given-out and taken-up same day
D12A	Trades and Positions which have been given-out and taken-up same day
D13A	CCP positions
D13A	CCP positions
D14A	Premiums and variation margins to be settled (on a gross and net basis)
D14A	Premiums and variation margins to be settled (on a gross and net basis)
D15A	Equity and Derivatives Initial margin by class group
D15A	Equity and Derivatives Initial margin by class group
D15B	Equity and Derivatives Net Initial margin by product group
D15B	Equity and Derivatives Net Initial margin by product group
D15C	Equity and Derivatives Gross Initial Margin by product group
D15C	Equity and Derivatives Gross Initial Margin by product group
D15D	Equity and Derivatives Gross Initial Margin product group by sub account
D15D	Equity and Derivatives Gross Initial Margin product group by sub account
D15E	Equity Margin by Product Group
D15E	Equity Margin by Product Group

Type	Description
D15F	Overall inital margin per asset class
D15F	Overall inital margin per asset class
D16A	Bond Adjusted Additional Margin
D16A	Bond Adjusted Additional Margin
D18A	Expired Options
D18A	Expired Options
D18B	Option Expired/Assigned
D18B	Option Expired/Assigned
D19A	Fail Fees per account
D19A	Fail Fees per account
D20A	Energy Futures open positions after the shifting phase
D20A	Energy Futures open positions after the shifting phase
D20B	Energy Futures open positions after the cascading phase
D20B	Energy Futures open positions after the cascading phase
D20C	Rectified open positions after corporate actions
D20C	Rectified open positions after corporate actions
D21A	Intraday Margin Call Summary
D21A	Intraday Margin Call Summary
D21B	Intraday Margin Call by account
D21B	Intraday Margin Call by account
D21C	Intraday Margin call debit notice
D21C	Intraday Margin call debit notice
RISK	RISK FILES - This zip file contains all the risk files, included closing prices, theoretical values and class files

Type	Description
	reports
ORDE	ORDERS HISTORY
TRAD	TRADES HISTORY
MTG2	AGREX Futures Contracts
MTG5	Net Positions of AGREX Futures Contracts
MPG1	AGREX Futures Open Positions in the Accounts
MPG2	AGREX Futures Open Positions in the Subaccounts
MC01	AGREX Matched Positions
MC02	Settled and Unsettled AGREX Positions
MC03	Alternative Delivery First Phase
MC04	Alternative Delivery Second Phase
MC05	AGREX Subaccounts
MC06	AGREX Sales Positions
MC07	AGREX Sales Positions Uncovered
MC08	AGREX Contracts Settled in the Day
MC09	AGREX Cash Settlement in case of Default
MSG1	AGREX Initial Margins on Delivery Matched Positions
MSG2	AGREX Initial Margins on Ordinary Positions
MSG4	AGREX Initial Margins on Delivery Positions and Increased Initial Margins

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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