

Settlement Data Service

Version 1.76.0

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1. General information

The first 3 fields of each record have the same structure. The structure of Body of Data depends on the Data File.

Each Data File has a specific fixed record length.

The last record of each Data File contains check information

Record format of the Batch Data Files

Description	Len	Type	Notes
Member's clearing code	4,0	N	
Data File code	4	A	('DSnn')
Record number	6	N	
Body of data	XX	A	

Latest format of records for each Batch Data File ("plug")

Description	Len	Type	Notes
Member's clearing code	4,0	N	
Data File code	4	A	('DSnn')
Record number	6	N	Value 999999
Member's ABI code	5,0	N	
Total No. of records per type	6,0	N	
Filler	XX	A	

2. Description of the Data Files

This section describes the format of each Batch Data File. The structure is contained into “body of data” field.

D01D - Bonds Contracts of the current day - ICSDs

Corresponding reports: N/A
 Send phase: On regular basis throughout the day (one hour intervals)
 Data File ID: **D01D**
 Record Length: 203

Content: Contains Bonds Markets Contracts executed during the day that settle in the ICSDs

	Description	Len	Type	Notes
	Flow Date	8,0	N	Format yyyyymmdd
	Flow Time	6,0	N	Format hhmmss
	Execution Date	8,0	N	Format yyyyymmdd
	Execution Time	6,0	N	Format hhmmss
	Market Source	3	A	See Annex
	Member ABI	5	N	
	Member Account	1	A	See Annex
	Sub Account	4	A	
	General ABI Code	5,0	N	
	Trade Side	1	A	See Annex
	Trade Number	10	A	
	Order Number	10	A	
	Client Code	16	A	
	ISIN Code	12	A	
	Symbol	6	A	
	Product Type	1	A	See Annex
	Quantity	17,2	N	
	Price	18,4	N	
	Trade Countervalue	18,2	N	
	Coupon	18,2	N	
	Settlement Countervalue	18,2	N	
	Currency	3	A	
	Settlement Date	8,0	N	Format yyyyymmdd
	Reversal Indicator	1	A	See Annex

D01F - Bonds Contracts of the current day - ICSDs for Settlement Agent

Corresponding reports: N/A
 Send phase: Daily batch
 Data File ID: D01F
 Record Length: 203

Content: Contains Bonds Markets Contracts executed during the day that settle in the ICSDs

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyyymmdd
Flow Time	6,0	N	Format hhmmss
Execution Date	8,0	N	Format yyyyymmdd
Execution Time	6,0	N	Format hhmmss
Market Source	3	A	See Annex
Member ABI	5	N	
Member Account	1	A	See Annex
Sub Account	4	A	
General ABI Code	5,0	N	
Trade Side	1	A	See Annex
Trade Number	10	A	
Order Number	10	A	
Client Code	16	A	
ISIN Code	12	A	
Symbol	6	A	
Product Type	1	A	See Annex
Quantity	17,2	N	
Price	18,4	N	
Trade Countervalue	18,2	N	
Coupon	18,2	N	
Settlement Countervalue	18,2	N	
Currency	3	A	
Settlement Date	8,0	N	Format yyyyymmdd
Reversal Indicator	1	A	See Annex

D01E - Bonds Contracts still to be sent to the ICSDs

Corresponding reports: N/A
 Send phase: Daily Batch
 Data File ID: D01E
 Record Length: ~~239~~23

Content: Bonds Contracts executed in the previous days and in the current day still to be sent to the ICSDs

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyyymmdd
Flow Time	6,0	N	Format hhmmss
Execution Date (i.e. trade date)	8,0	N	Format yyyyymmdd
Execution Time (i.e. trade execution time)	6,0	N	Format hhmmss
Market Source	3	A	See Annex
CC&G Acquisition Date	8,0	N	Format yyyyymmdd
Member ABI Code	5,0	N	
Member Account	1	A	See Annex
Sub Account	4	A	
General ABI Code	5,0	N	
Trade Side	1	A	See Annex
Trade Number	10	A	
Order Number	10	A	
Client Code	16	A	
ISIN Code	12	A	
Symbol	6	A	
Product Type	1	A	See Annex
Quantity	17,2	N	
Price	18,4	N	
Trade Countervalue	18,2	N	
Coupon	18,2	N	
Settlement Countervalue	18,2	N	
Currency	3	A	
Settlement Date	8,0	N	Format yyyyymmdd
Settlement Reference Root	13	A	
Settlement Reference	16	A	

D01G - Bonds Contracts still to be sent to the ICSDs for Settlement Agent

Corresponding reports: N/A
 Send phase: Daily Batch
 Data File ID: **D01G**
 Record Length: 239~~23~~

Content: Bonds Contracts executed in the previous days and in the current day still to be sent to the ICSDs

	Description	Len	Type	Notes
	Flow Date	8,0	N	Format yyyyymmdd
	Flow Time	6,0	N	Format hhmmss
	Execution Date (i.e. trade date)	8,0	N	Format yyyyymmdd
	Execution Time (i.e. trade execution time)	6,0	N	Format hhmmss
	Market Source	3	A	See Annex
	CC&G Acquisition Date	8,0	N	Format yyyyymmdd
	Member ABI Code	5,0	N	
	Member Account	1	A	See Annex
	Sub Account	4	A	
	General ABI Code	5,0	N	
	Trade Side	1	A	See Annex
	Trade Number	10	A	
	Order Number	10	A	
	Client Code	16	A	
	ISIN Code	12	A	
	Symbol	6	A	
	Product Type	1	A	See Annex
	Quantity	17,2	N	
	Price	18,4	N	
	Trade Countervalue	18,2	N	
	Coupon	18,2	N	
	Settlement Countervalue	18,2	N	
	Currency	3	A	
	Settlement Date	8,0	N	Format yyyyymmdd
	Settlement Reference Root	13	A	
	<u>Settlement Reference</u>	<u>16</u>	<u>A</u>	

D04A - Bonds - ICSDs Settlement Provisional Balances

Corresponding reports: N/A
 Send phase: Daily Batch
 Data File ID: D04A
 Record Length: 17458

Content: Provisional balances are balances that are not yet sent to the ICSDS. Balances are sent to the ICSDs on S-1 by 12.00

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyyymmdd
Flow Time	6,0	N	Format hhmmss
Member ABI Code	5,0	N	See Annex
Member Account	1	A	
Side	1	A	See Annex
ISIN Code	12	A	
Quantity	17,2	N	
Settlement Countervalue	18,2	N	
Currency	3	A	
Settlement Date	8,0	N	Format yyyyymmdd
End of validity Date	8,0	N	Format yyyyymmdd
Settlement Reference root	13	A	
Last Update	8	A	Format yyyyymmdd, See Annex
Settlement Agent Abi	5,0	N	
Settlement Agent BIC	11	A	
Settlement Agent Location	4	A	See Annex
Settlement Agent Account	5	A	
CC& ABI	5,0	N	
CCG BIC	11	A	
CC&G Settlement Location	4	A	See Annex
CC&G Settlement Account	5	A	
Settlement Reference	16	A	

D04C - Bonds - ICSDs Settlement Provisional Balances for Settlement Agent

Corresponding reports: N/A
 Send phase: Daily Batch
 Data File ID: D04C
 Record Length: 17458

Content: Provisional balances are balances that are not yet sent to the ICSDS. Balances are sent to the ICSDs on S-1 by 12.00

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyyymmdd
Flow Time	6,0	N	Format hhmmss
Member ABI Code	5,0	N	See Annex
Member Account	1	A	
Side	1	A	See Annex
ISIN Code	12	A	
Quantity	17,2	N	
Settlement Countervalue	18,2	N	
Currency	3	A	
Settlement Date	8,0	N	Format yyyyymmdd
End of validity Date	8,0	N	Format yyyyymmdd
Settlement Reference root	13	A	
Last Update	8	A	Format yyyyymmdd, See Annex
Settlement Agent Abi	5,0	N	
Settlement Agent BIC	11	A	
Settlement Agent Location	4	A	See Annex
Settlement Agent Account	5	A	
CC& ABI	5,0	N	
CCG BIC	11	A	
CC&G Settlement Location	4	A	See Annex
CC&G Settlement Account	5	A	
Settlement Reference	16	A	

D04B - Bonds - ICSDs Settlement final Balances

Corresponding reports: N/A
 Send phase: S-1 by 12.00
 Data File ID: D04B
 Record Length: 210

Content: final balances are balances that are about to be sent to the ICSDs

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyyymmdd
Flow Time	6,0	N	Format hhmmss
Member ABI Code	5,0	N	See Annex
Member Account	1	A	
Side	1	A	See Annex
ISIN Code	12	A	
Quantity	17,2	N	
Trade Countervalue	18,2	N	
Coupon	18,2	N	
Settlement Countervalue	18,2	N	
Currency	3	A	
Settlement Date	8,0	N	
End of Validity Date	8,0	N	See Annex
Settlement Reference	16	A	See Annex
Settlement Reference Root of the provisional balance	13	A	
Last Update	8	A	See Annex
Settlement Agent Abi	5,0	N	
Settlement Agent BIC	11	A	
Settlement Agent Location	4	A	See Annex
Settlement Agent Account	5	A	
CC& ABI	5,0	N	
CCG BIC	11	A	
CC&G Settlement Location	4	A	See Annex
CC&G Settlement Account	5	A	

D04D - Bonds - ICSDs Settlement final Balances for Settlement Agent

Corresponding reports: N/A
 Send phase: S-1 by 12.00
 Data File ID: D04D
 Record Length: 210

Content: final balances are balances that are about to be sent to the ICSDs

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyyymmdd
Flow Time	6,0	N	Format hhmmss
Member ABI Code	5,0	N	See Annex
Member Account	1	A	
Side	1	A	See Annex
ISIN Code	12	A	
Quantity	17,2	N	
Trade Countervalue	18,2	N	
Coupon	18,2	N	
Settlement Countervalue	18,2	N	
Currency	3	A	
Settlement Date	8,0	N	
End of Validity Date	8,0	N	See Annex
Settlement Reference	16	A	See Annex
Settlement Reference Root of the provisional balance	13	A	
Last Update	8	A	See Annex
Settlement Agent Abi	5,0	N	
Settlement Agent BIC	11	A	
Settlement Agent Location	4	A	See Annex
Settlement Agent Account	5	A	
CC& ABI	5,0	N	
CCG BIC	11	A	
CC&G Settlement Location	4	A	See Annex
CC&G Settlement Account	5	A	

D26A - Settlement Instructions Partial Delivery

Corresponding reports: MD21
 Send phase: Daily - post batch (by 16.00)
 Data File ID: D26A
 Record Length: 124

Content: Contains the settlement instructions that have been partialled through cancellation and input of a new instruction sent to the Securities Settlement System.

Description	Len	Type	Notes
Date	8,0	N	Format yyyyymmdd
Member ABI code	5,0	N	
Account	1	A	Format yyyyymmdd
Settlement Agent ABI	5	N	
Settlement Agent Account	5	N	
Type	1	A	C "cancelled", P "partial" or H "shaping"
Reference	16	A	
ISIN	12	A	
Date of settlement	8,0	N	Format yyyyymmdd
End of Validity Date	8,0	N	Format yyyyymmdd
Quantity/ Value	17,2	N	
Sign	1	A	
Contervalue	17,2	N	
Sign	1	A	
Currency	3	N	
Original Reference	16	A	

D26B - Settlement Instructions Partial Delivery for Settlement Agent

Corresponding reports: MD21
 Send phase: Daily - post batch (by 16.00)
 Data File ID: D26B
 Record Length: 124

Content: Contains the settlement instructions that have been partialled through cancellation and input of a new instruction sent to the Securities Settlement System.

Description	Len	Type	Notes
Date	8,0	N	Format yyyyymmdd
Member ABI code	5,0	N	
Account	1	A	Format yyyyymmdd
Settlement Agent ABI	5	N	
Settlement Agent Account	5	N	
Type	1	A	C "cancelled", P "partial" or H "shaping"
Reference	16	A	
ISIN	12	A	
Date of settlement	8,0	N	Format yyyyymmdd
End of Validity Date	8,0	N	Format yyyyymmdd
Quantity/ Value	17,2	N	
Sign	1	A	
Contervalue	17,2	N	
Sign	1	A	
Currency	3	N	
Original Reference	16	A	

3. Annex

3.1. Attributes values

Description	Values
Product Type	F=Future, O=Option, C=Equity, ETC, ETF, V=Convertible, W=Warrant, B=Bond, R=Repo, L=Fail
Product Style	O=Option Syle, F=Futures Style
Market Id	02=Idem,03=Equities,04=Wholesale bonds;05=Idex; 07=Retail bonds
SubType	D=Delivery,M=Montly,Q=Quarterly,Y=Yearly - (IDEX Market Only)
Deposit Type	CC=Cash,BD=Bulk Deposit,GD=Govern.Deposit
Account	C=Client F=Firm (House)
Fee Type	B= BCS Basic, C=Collateral Deposit, D=Delayed Payment of Margins, G= BCS GCM, I=BCS ICM, M=Membership, N=BCS NCM, P=BCS API, R=Report, U=SubAccount, W=BCS Full ,Z=BCS Plus GCM, H=BCS Plus ICM, O=BCS Plus NCM, Q=BCS Plus API
Position Type	O=Ordinary,U=Idem Unsettled (Option E/A - Expired Futures), F=Fail, X=Idex Unsettled
Margin Type	O= Ordinary, D =Delivery
Position Indicator	I=In The Money, O=Out The Money
Trade Side	B=Buy, S=Sell
Market Source	See table below
Reversal Indicator	C = Correction; R = Reversal



3.2. Market Source values

Code	Description
TAH	MTA after hours equity
MTS	MTS wholesale bonds
EBM	EuroMTS wholesale bonds
PCT	MTS Repo
BTM	ICAP Brokertec Repo
TTA	MTA Italian equity
TTI	MTA International equity
ETF	ETF Plus
MOT	MOT retail bonds
TLX	EuroTLX retail bonds
EMD	e-MID Repo

4. How to connect to the FTP Server

To connect to the FTP Server you should follow below steps:

1. Connect to the http address <ftp.ccg.it>
2. When requested, enter your identification code: **User ID** and **Password**
Identification code selects the environment used whether production or test.
The system will automatically be positioned in the right folder where the files are available for download.