

FILE NAMING CONVENTION

LCH.Clearnet
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1 Naming Conventions

| Field | Size | Definition | Possible values |
|---------|---------|---|---|
| D | 1 | Direction | E (E : Emission from LCH to members) |
| E | 1 | Environment | P: Production H: Homologation |
| xxxxxxx | 8 | Member Code | PUBLICXX for public files Or XXXXXXXX for private files where XXXXXXXX represents the member code (ie: 00012345, 00000123, 00000ABC ...) |
| ss | 2 | Firm Concerned | LC: LCH.Clearnet |
| FM | 2 | File Mnemonic | DD (Derivatives Data Referential), DI (Derivative Intra day Referential), DC (Derivatives Clearing Elements), DP (Derivatives Open Interest), DE (Derivatives Exercise), CC (Cash Closing Price) DS (C21 Derivatives Messages Sent by members to C21 derivatives) DR (C21 Derivatives Messages Received by members from C21 derivatives) |
| nn | 2 (Num) | Vacation | 00 to 99 (several issues of the same file on the same day) |
| qqq | 3 (Num) | Number of the business day in the year. Business day for which the file is applicable. | 001 to 365 or 366 |

2 Examples

| Detailed Definition | File Name |
|---|---------------------|
| Production | |
| Derivatives Referential | |
| Production Derivatives Referential 1st vacation on 1 st day of the year. | EPPUBLICXXLCDD01001 |
| Production Derivatives intra day Referential 1 st vacation on 1 st day of the year (intra day vacation on Dutch segment). | EPPUBLICXXLCDI01001 |
| Clearing Elements | |
| Production Derivatives Clearing Elements 1 st vacation on 1 st day of the year. | EPPUBLICXXLCDC01001 |
| Open Interest | |
| Production Derivatives Position Place 1st vacation on 1 st day of the year. | EPPUBLICXXLCDP01001 |
| Production Derivatives Position Place 2nd vacation on 1 st day of the year. | EPPUBLICXXLCDP02001 |
| Exercises | |
| Production Derivatives Exercise 1 st vacation on 1 st day of the year. | EPPUBLICXXLCDE01001 |
| Production Derivatives Exercise 2nd vacation on 1 st day of the year. | EPPUBLICXXLCDE02001 |
| Underlying Closing Price | |
| Production Cash Closing Price 1 st vacation on 1 st day of the year. | EPPUBLICXXLCCC01001 |
| C21 Messages | |
| Production Derivatives messages Sent by members to C21 1 st vacation on 1st day of the year. | EPXXXXXXXXLCDS01001 |
| Production Derivatives messages Received by members from C21 1 st vacation on 1st day of the year. | EPXXXXXXXXLCDR01001 |
| Homologation (EUA) | |
| Derivatives Referential | |
| Homologation Derivatives Referential 1st vacation on 1 st day of the year. | EHPUBLICXXLCDD01001 |
| Homologation Derivatives intra day Referential 1 st vacation on 1 st day of the year (intra day vacation on Dutch segment). | EPPUBLICXXLCDI01001 |
| Clearing Elements | |
| Homologation Derivatives Clearing Elements 1 st vacation on 1 st day of the year. | EHPUBLICXXLCDC01001 |
| Open Interest | |
| Homologation Derivatives Position Place 1st vacation on 1 st day of the year. | EHPUBLICXXLCDP01001 |
| Homologation Derivatives Position Place 2nd vacation on 1 st day of the year. | EHPUBLICXXLCDP02001 |
| Exercises | |
| Homologation Derivatives Exercise 1 st vacation on 1 st day of the year. | EHPUBLICXXLCDE01001 |
| Homologation Derivatives Exercise 2nd vacation on 1 st day of the year. | EHPUBLICXXLCDE02001 |
| Underlying Closing Price | |
| Homologation Cash Closing Price 1 st vacation on 1 st day of the year. | EHPUBLICXXLCCC01001 |
| C21 Messages | |

| | |
|---|----------------------|
| Homologation Derivatives messages Sent by members to C21 1 st vacation on 1st day of the year. | EHXXXXXXXXXLCDS01001 |
| Homologation Derivatives messages Received by members from C21 1 st vacation on 1st day of the year. | EHXXXXXXXXXLCDR01001 |