PRIVATE FILE

Position Results
THIRD RESUME

Versioning of the document

August 2007 : V2.1

Updates due to BDL project.

February 2008: V2.3

Updates due to Equiduct cash project and BlueNext derivatives project.

DEFINITION

The purpose of this document is to detail the main specifications of the report and the file which will be used for justify the amount of positions, margins and premiums.

The report will provide (for each Clearing Member Firm):

- long and short positions of the previous day and the corresponding valuation,
- each position movement (posting, correction, exercise, abandonment, etc.) and the corresponding valuation,
- summary and situation at end of the day.

HEADER

	Mandatory	Length	Position	Type
- Record type	Y	5	1	alphanumeric
- File type	Y	10	6	alphanumeric
- Datetime creation	Y	14	16	extended numeric
- Business date	Y	8	30	extended numeric
- Clearing organisation Id	Y	5	38	alphanumeric
- Clearing member firm	Y	10	43	alphanumeric
- Filler	Y	460	53	alphanumeric
Total		**512 characters**		

Record type
Definition:
Type of the record.
Value '00000'.

File type
Definition:
Type of the file.
Value 'C21POSRTF3'.

Datetime creation
Definition:
Date and time of the creation of the file.
Format: CCYYMMDDHHMMSS.

Business date
Definition:
Reference day in Clearing 21.
Format: CCYYMMDD.

Clearing organisation Id
Definition:
Id of the clearing organisation.

Clearing member firm
Definition:
Code of the member corresponding to the Clearing Member Firm.

FOOT

	Mandatory	Length	Position	Type
- Record type	Y	5	1	alphanumeric
- File type	Y	10	6	alphanumeric
- Line counter	Y	15	16	extended numeric
- Filler	Y	482	31	alphanumeric
Total		**512 characters**		

Record type

Definition:

Type of the record.
Value '99999'.

File type

Definition:

Type of the file.
Value 'C21POSRTF3'.

Line counter

Definition:

Number of lines in the file, including header and footer lines.

PREVIOUS DAY LINE DESCRIPTION

Record structure

	Mandatory	Length	Position	Type
- Record type	Y	5	1	alphanumeric
- CMF/TMF	Y	10	6	alphanumeric
- PA Account id	Y	15	16	alphanumeric
- Guarantee indicator	Y	1	31	alphanumeric
- Settlement date	Y	8	32	extended numeric
- Contract alias	Y	40	40	alphanumeric
- Text	Y	70	80	alphanumeric
- Price IFT	Y	1	150	alphanumeric
- Price QMT	Y	18	151	extended numeric
- Buy quantity	Y	14	169	extended numeric
- Sell quantity	Y	14	183	extended numeric
- Debit valuation IFT	Y	1	197	alphanumeric
- Debit valuation QMT	Y	18	198	extended numeric
- Credit valuation IFT	Y	1	216	alphanumeric
- Credit valuation QMT	Y	18	217	extended numeric
- ISIN Code	Y	12	235	alphanumeric
- Trading Code	Y	40	247	alphanumeric
- Financial market	N	5	287	alphanumeric
- Quotation currency	N	5	292	alphanumeric
- Payment currency	N	5	297	alphanumeric
- Unit of quantity	N	3	302	alphanumeric
- Filler	Y	208	305	alphanumeric
Total		**512 characters**		

Record type
Definition:
Type of the record. Value '10000'.

CMF/TMF
Definition:
CMF/TMF code associated with CMF on the header.

Account Id
Definition:
External id of the position account.

Guarantee indicator
Definition:
Indicates whether the stock is guaranteed by the Clearing Organisation.

Settlement date
Definition:
Format: CCYYMMDD.
Cash products: this date will contain the delivery date of the position based on the date of the trade.
Other products: ' 00010101'.

Contract alias
Definition:
Id of the contract.
Eg. MATIF : NNNH9, ONNH9C1046
MONEP : FCE, GLE030100055.00P
SBF : 003012

Text
Definition:
Not used.

Price
Definition:
Futures: previous day settlement price.
Cash: previous day negotiation risk.
Options: no price.

Buy quantity
Definition:
Quantity on the buy side.

Sell quantity
Definition:
Quantity on the sell side.

Debit valuation
Definition:
Futures: Valuation of the previous day position (computed with price and quantities).

Cash: Valuation of the previous day position (reported from day before).
Options: zero

Credit valuation

Definition:
Futures: Valuation of the previous day position (computed with price and quantities).
Cash: Valuation of the previous day position (reported from day before).
Options: zero

ISIN code

Definition:
ISIN code which identifies the contract (for cash products).

Trading code

Definition:
Trading code of the contract (for cash products).

Financial market

Definition:
Id of the financial market of the product family.
Used for cash only.
Permitted values:

- 025: SBF,
- 278: BXS or Brussels cash,
- 279: AEX or Amsterdam cash and DTS segment,
- 290: Lisbon cash
- 295: Luxembourg

Kept blank for derivatives.

Quotation currency

Definition:
Quotation currency code of the product family.
Used for cash only.
Kept blank for derivatives.

Payment currency

Definition:
Payment currency code of the product family.
Used for cash only.
Kept blank for derivatives.

Unit of quantity

Definition:
Unit of the quantity traded.
Used for cash only.
Permitted values:

- FMT: the instrument is traded in capital
- UNT: the instrument is traded in quantity

Kept blank for derivatives.

DETAIL LINE DESCRIPTION

Record structure

	Mandatory	Length	Position	Type
- Record type	Y	5	1	alphanumeric
- Business date	Y	8	6	extended numeric
- Wording	Y	15	14	alphanumeric
- Trading engine	Y	5	29	alphanumeric
- C21 trade leg Id	Y	10	34	extended numeric
- External trade leg Id	Y	10	44	extended numeric
- Sending member	Y	10	54	extended numeric
- Buy quantity IFT	Y	1	64	alphanumeric
- Buy quantity QMT	Y	18	65	extended numeric
- Sell quantity IFT	Y	1	83	alphanumeric
- Sell quantity QMT	Y	18	84	extended numeric
- Price IFT	Y	1	102	alphanumeric
- Price QMT	Y	18	103	extended numeric
- C21 Id	Y	10	121	extended numeric
- Correction type	Y	1	131	alphanumeric
- Instruction type	Y	1	132	alphanumeric
- Instruction	Y	2	133	alphanumeric
- O/C Indicator	Y	1	135	alphanumeric
- Buy quantity updating position IFT	Y	1	136	alphanumeric
- Buy quantity updating position QMT	Y	18	137	extended numeric
- Sell quantity updating position IFT	Y	1	155	alphanumeric
- Sell quantity updating position QMT	Y	18	156	extended numeric
- Debit valuation IFT	Y	1	174	alphanumeric
- Debit valuation QMT	Y	18	175	extended numeric
- Credit valuation IFT	Y	1	193	alphanumeric
- Credit valuation QMT	Y	18	194	extended numeric
- Linked trade leg id	N	10	212	extended numeric
- Corporate event id	N	6	222	alphanumeric
- Type of corporate event	N	2	228	alphanumeric
- Financial market	N	5	230	alphanumeric
- Quotation currency	N	5	235	alphanumeric
- Payment currency	N	5	240	alphanumeric
- Unit of quantity	N	3	245	alphanumeric
- Trade date	N	8	248	extended numeric
- Filler	Y	257	256	alphanumeric
Total		**512 characters**		

There is no detail lines for position on fails accounts (cash products only).

Record type
Definition:
Type of the record. Value ‘20000’.

Business date
Definition:
Business date.
Format: CCYYMMDD.

Wording
Definition:
Wording of the Instruction:
Intern correct , Extern correct, Exercise , Abandonment , Offset , Opening , Underlying , Update , Assignment , Posting , Transfer, Batch transfer, Auto-adjustment, Unassignment.

Trading engine
Definition:
Trading venue of the trade leg.
Permitted value: NSCVE, NSCVL, ACT, C21, SWTCH, CONCT, SETS, ETS, BLXGV, BLXOT

C21 trade leg Id
Definition:
Number of a trade leg for a business date.

External trade leg Id
Definition:
Number qualifying a trade.

Sending member
Definition:
Sending member code.

Buy quantity
Definition:
Buy quantity of lots on the position.

Sell quantity
Definition:
Buy quantity of lots on the position.

Price
Definition:
Price.

C21 Id
Definition:
Id assigned by C21 for each instruction (posting , give-up…).

Correction Type

Definition:

Correction code.

Instruction type

Definition:

A automatic.
S systematic.
C corrective.
M manual.

Instruction

Definition:

For a posting:

N normal.
FT following a take up accept.
FC following a corrective trade.
FE following an exercise or an assignment.
LT linked trade following a corporate event
NT new trade following a corporate event
RT reverse trade following a corpoare event

For a transfer:

IP internal position.
EP external position.
IB internal batch transfer.
EB external batch transfer.

O/C Indicator

Definition:

Open close indicator.

Buy quantity updating position

Definition:

Buy quantity updating the position.

Sell quantity updating position

Definition:

Sell quantity updating the position.

Debit valuation

Definition:

Valuation of the day position.
Calculation of the valuation using QTY and PRICE if it's negative.

Credit valuation

Definition:

Valuation of the day position.
Calculation of the valuation using QTY and PRICE if it's positive.

Linked trade leg Id

Definition:

Used for cash only:

- If the trade leg has been created by a corporate event, CLEARING 21® id of the parent trade leg.
- If the trade leg has not been created by a corporate event, set to zero.

Kept blank for derivatives.

Corporate event Id

Definition:

Used for cash only.
Identification of the corporate event applied on the posting.

Kept blank for derivatives.

Type of corporate event

Definition:

Used for cash only.
Elementary code of the corporate event.
Permitted values:

- 13: change of code and/or quantity modification
- 14: drawing
- 15: security distribution
- 17: cash distribution
- 18: final redemption

Kept blank for derivatives.

Financial market

Definition:

Id of the financial market of the product family.
Used for cash only.
Permitted values:

- 025: SBF,
- 278: BXS or Brussels cash,
- 279: AEX or Amsterdam cash and DTS segment,
- 290: Lisbon cash
- 295: Luxembourg

Kept blank for derivatives.

Quotation currency

Definition:

Quotation currency code of the product family.
Used for cash only.

Kept blank for derivatives.

Payment currency

Definition:

Payment currency code of the product family.
Used for cash only.

Kept blank for derivatives.

Unit of quantity
Definition:
Unit of the quantity traded.
Used for cash only.
Permitted values:
- FMT: the instrument is traded in capital
- UNT: the instrument is traded in quantity

Kept blank for derivatives.

Trade date
Definition:
Trade date of the trade.

RESUME LINE DESCRIPTION

Record structure

	Mandatory	**Length**	**Position**	**Type**
- Record type	Y	5	1	alphanumeric
- CMF/TMF	Y	10	6	alphanumeric
- PA Account id	Y	15	16	alphanumeric
- Guarantee indicator	Y	1	31	alphanumeric
- Settlement date	Y	8	32	extended numeric
- Contract alias	Y	40	40	alphanumeric
<u>OPE DAY</u>				
- Buy quantity IFT	Y	1	80	alphanumeric
- Buy quantity QMT	Y	18	81	extended numeric
- Sell quantity IFT	Y	1	99	alphanumeric
- Sell quantity QMT	Y	18	100	extended numeric
- Debit valuation IFT	Y	1	118	alphanumeric
- Debit valuation QMT	Y	18	119	extended numeric
- Credit valuation IFT	Y	1	137	alphanumeric
- Credit valuation QMT	Y	18	138	extended numeric
<u>POS DAY</u>				
- Buy quantity	Y	14	156	extended numeric
- Sell quantity	Y	14	170	extended numeric
- Debit valuation IFT	Y	1	184	alphanumeric
- Debit valuation QMT	Y	18	185	extended numeric
- Credit valuation IFT	Y	1	203	alphanumeric
- Credit valuation QMT	Y	18	204	extended numeric
<u>LIQ / MRG</u>				
- Buy quantity	Y	14	222	extended numeric
- Sell quantity	Y	14	236	extended numeric
- Price IFT	Y	1	250	alphanumeric
- Price QMT	Y	18	251	extended numeric
- Debit valuation IFT	Y	1	269	alphanumeric
- Debit valuation QMT	Y	18	270	extended numeric
- Credit valuation IFT	Y	1	288	alphanumeric
- Credit valuation QMT	Y	18	289	extended numeric
- D/C Indicator	Y	1	307	alphanumeric
- Margin/premium IFT	Y	1	308	alphanumeric
- Margin/premium QMT	Y	18	309	extended numeric
<u>CONTRACT DATA</u>				
- Financial market	N	5	327	alphanumeric
- Quotation currency	N	5	332	alphanumeric
- Payment currency	N	5	337	alphanumeric
- Unit of quantity	N	3	342	alphanumeric
- Filler	Y	168	345	alphanumeric

Total	**512 characters**

Record type
Definition:
Type of the record. Value ‘30000’.

CMF/TMF
Definition:
CMF/TMF code associated with CMF on the header.

Account Id
Definition:
External id of position account.

Guarantee indicator
Definition:
Indicates whether the stock is guaranteed by the Clearing Organisation.

Settlement date
Definition:
For Cash this date will contain the delivery date of the position based on the date of the trade.
Format: CCYYMMDD.

Contract alias
Definition:
Id of the contract.
Eg. MATIF : NNNH9, ONNH9C1046
MONEP : FCE0301, GLE030100055.00P
SBF : 003012

Price
Definition:
Reference risk price.

Buy quantity
Definition:
Quantity updating the position or quantity of lots of the position.
For OPE DAY: Sum of the buy quantity updating the position.
For POS DAY: Buy quantity on the previous day PO + Buy quantity on OPE DAY.
For LIQ/MRG: Absolute value of (Buy QTY – Sell QTY on POS DAY) if it’s negative.
(Futures or Stock products only).
Zero (Options products).

Sell quantity
Definition:
Quantity updating the position or quantity of lots of the position.
For OPE DAY: Sum of the sell quantity updating the position.
For POS DAY: Sell quantity on the previous day PO + Sell quantity on OPE DAY.
For LIQ/MRG: (Buy QTY – Sell QTY on POS DAY) if it’s positive.
(Futures or Stock products only).
Zero (Options products).

Debit valuation

Definition:

Valuation of the day position.
For OPE DAY: Sum of the debit valuation including previous day debit valuation.

For POS DAY: (Debit – credit on OPE DAY) if it's positive.
For Stock products: absolute value of the position value if it's negative, else 0.
For LIQ/MRG: Calculation of the valuation with PRICE and Buy quantity of the same line.
(Futures or Stock products only).
Zero (Options products).

Credit valuation

Definition:

Valuation of the day position.
For OPE DAY: Sum of the credit valuation including previous day credit valuation.

For POS DAY: Absolute value of (Debit – credit on OPE DAY) if it's negative.
For Stock products: position value if it's positive, else 0.For LIQ/MRG: Calculation of the valuation with PRICE and Sell quantity of the same line.
(Futures or Stock products only).
Zero (Options products).

D/C indicator

Definition:

Debit or credit indicator of the margin/premium, of the negotiation risk for Stock products.
For LIQ/MRG: If (Valuation of POS DAY – valuation of LIQ/MRG) >= 0
Then 'D'
Else 'C'.

For Stock products, 'C' when negotiation risk amount is positive, else 'D'.

Margin/Premium

Definition:

Absolute value of the margin/premium, of the negotiation risk amount for Stock products.
For LIQ/MRG: Absolute value of (Valuation of POS DAY – valuation of LIQ/MRG).

Financial market

Definition:

Id of the financial market of the product family.
Used for cash only.
Permitted values:

- 025: SBF,
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- 279: AEX or Amsterdam cash and DTS segment,
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- 295: Luxembourg

Kept blank for derivatives.

Quotation currency

Definition:

Quotation currency code of the product family.
Used for cash only.
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Payment currency

Definition:

Payment currency code of the product family.
Used for cash only.
Kept blank for derivatives.

Unit of quantity

Definition:

Unit of the quantity traded.
Used for cash only.
Permitted values:

- FMT: the instrument is traded in capital
- UNT: the instrument is traded in quantity

Kept blank for derivatives.