

CLEARING 21

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Description of message 00CI

END OF TRANSMISSION OF CLEARING ELEMENT PER RISK GROUP OF PRODUCT**Message 00CI**

- Headers (<i>PAC + Technical + Security Characteristics</i>)	100 positions
- Clearing authority code for the derivative instrument	5 positions (alphanumeric)
- Clearing date	8 positions (yyyymmdd)
- Clearing cycle	1 position (alphanumeric)
- Risk group	1 position (alphanumeric)
- Filler	33 positions (alphanumeric)
- End of text (<i>ETX</i>)	1 position

149 characters**Definition and timing:**

This message serves, within the batch of messages "Clearing information for a derivative instrument", to indicate the end of risk group.

- Thus, a batch of "Clearing information for a derivative instrument" messages is composed as follows:

- . 1 00CJ message, with the start/end message type set to 'D'.
- . N 00CE messages.
- . 1 00CJ message, with the start/end message type set to 'F'.
- . 1 00CJ message, with the start/end message type set to 'D'.
- . N 00CE messages.
- . 1 00CJ message, with the start/end message type set to 'F'.
- . 1 00CI message, with the end of the risk group.

Clearing authority code for a derivative instrument**Definition:**

Clearing authority id. (Clearing organisation in C21) for a cleared derivative instrument.

Role:

- Satellite transmission.
- In C21, allows the filtering of the products to be cleared.
- In C21, allows the determination of the internal C21 id. for the product which is the subject of an incoming message.

Possible values:

- Blanks not filled in.
- MATIF MATIF Clearing authority.
- MONEP MONEP Clearing authority.
- SBF SBF Clearing authority.
- SNM Société du Nouveau Marché Clearing authority.

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Restrictions:

- Filled in if and only if the product is cleared (combined products are not).

Clearing date**Definition:**

Date on which a clearing operation takes place.

- In a CE "Clearing information" type message, helps to identify the clearing information conveyed by the message (in addition to the product id. and the clearing cycle).

Role:

- Satellite transmission.
- Used by C21 for calculation the risks for the clearing authority.

Possible values:

Takes the form YYYYMMDD.

Restrictions:

- None.

Clearing cycle code**Definition:**

Identifies a clearing cycle within a trading day (C21 allows for several clearing cycles per day).

- In CE "Clearing information" type messages, helps to identify the clearing information conveyed by the message (in addition to the clearing date, the additional capital call-ups indicator and the instrument id.).
- In CM "Start/end of transmission of download 10 (market positions)" and CN "Start/end of transmission of download 11 (Executions/abandonments)" messages, helps to identify the clearing cycle underway when the download was sent.

Role:

- Satellite transmission.
- In C21 used to attribute the clearing information received during a clearing cycle.

Possible values:

1 unique value used until the implementation of multiple clearing cycles in C21.

Restrictions:

- None.

Risk Group**Role:**

- Allows the receiving system to recognise the end of clearing element received per risk group.

Possible values:

Three risk group are define :

A : All Clearing elements on MONEP products are sent.

M : All Clearing elements on MATIF commodity products are sent.

F : All Clearing elements on MATIF financial products are sent.

Restrictions:

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- None.