2-2.3.0.7

LCH.CLEARNET
MONEP CLEARING

FILE DESCRIPTION

DAILY OPERATIONS FLOW
CLEARING 21®

INDEX

1. DOCUMENT LAST UPDATES

Preamble

- All the fees reported in the OPEJ files are calculated in EURO.
- Members are invited to refer to the Clearnet fee table for more details on the fee structure per location.
- All the fees are reported in the OPEJ files except the cash settlement fees on Index futures and Index options of the Belgian segment and Index futures of the Paris segment. Nevertheless, the global amount related to these cash settlement fees is reported in the Treasury reports sent by the Treasury system CATS.
- Except the previous mentioned fees, the total fees reported in the OPEJ files can be reconciled with the fees of the CATS report.

Derivatives report harmonisation

(July 2005)

- EXAS, LIQE, LIQA, records removed from J3
- EXAS, LIQA records in J1 are filled with accurate fee amounts

(April 2005)

- The OPEJ 0 file is used for re-conciliation purposes and does not report the fees.
- The information reported in the EXAS, AFFE, CORR, LIQE and LIQA records present in the OPEJ J3 will now also be reported in the OPEJ J0, OPEJ J1 and OPEJ J2.
- The record LIQE will be added as a new kind of record for all the segments (FR, BE, NL, PT) in the OPEJ J0. It contains only Future type products.
- The record LIQA will be added as a new kind of record for all the segments (FR, BE, NL, PT) in the OPEJ J1. It contains only Future type products.

(March 2006)

- OPEJ 3 file description has been removed

- Trading fees amount set to zero value, Sign of trading fees amount set to "P" in the content of records CORR, TRANSFER and AFFE of OPEJ 2 file

(May 2008)

- Underlying prices

Underlying price gains two extra positions for decimals, from two to four decimals.

File type	Impacted bloc name(s)	Format Before ➔ after	Position / Length Before ➔ after
OPEJ0	EXAS	999999 with 2 decimals ➔ 99999999 with 4 decimals	95 / 6 ➔ 95 / 8
OPEJ1	EAVR		
OPEJ2	VAVA	9999999.99 ➔ 9999999.9999	17 / 10 ➔ 17 / 12
OPEJ0	LIQE	999999999 with 2 decimals ➔ 99999999999 with 4 decimals	114 / 9 ➔ 114 / 11

- Mailing comment

Addition of the « Mailing comment » in some records

File type	Impacted bloc name(s)	Position / Length
OPEJ2	PATT	133 / 30
OPEJ1	HINE	150 / 30 buy side 180 / 30 sell side
OPEJ1	ALLO	122 / 30

Reminder of the previous updates

No taking account of VAT in the OPEJ (November 2004)

- In the Header and Footer of the J0, J1 and J2 files, insert the comment "Document ne valant pas facture notamment au regard de la TVA/ This document is not an invoice principally as regards TVA "
- Vat rate must be equal to zero in records EXAS, EAVR, AFFE, TRSF, CORR
- Amount of VAT must be equal to zero in records EXAS, EAVR, AFFE, TRSF, CORR
- Sign of the VAT Amount must be equal to 'P' in records EXAS, EAVR, AFFE, TRSF, CORR

Trading migration SWITCH To CONNECT8.0

- Extension to 10 digits of the external trade identifier in the ALLO, HINE, AFFE and PATT records.
- The last digit of the external trade identifier will identify the nature of the trade (a '0' for central market trade and a '9' for prof/block trades).
- The CORR record will report in the J3 file the internal and external corrections which have been processed on the related business date in CLEARING 21®.

ADCM project

- The new record CORR "Correction" will be present in the J2 file. This function will be available in the C21 V3.2.5 release. The opening of the Internal/external correction service in C21 will be announced to the members by Clearnet.
- The J0, J1 and J2 files will contain information on all the products of the Belgian, Dutch and French segments but will not provide any fee amounts on the ones of the Dutch segment.
- A new J3 file will be distributed to provide the fee amounts on all products of the Dutch segment.
- The records of the J3 file will contain no information relative to the Belgian and French products.
- Two new records LIQE "Elementary Liquidation" and LIQA "Aggregated Liquidation" will be added for futures type products of the Dutch segment only.
- The new J3 file will contain the EXAS, AFFE, CORR, LIQE and LIQA records.
- The two new records LIQE and LIQA will neither be present in the J0, J1 nor J2 files.
- A distinction between the central market trades and the professional/block trades will be made available. The trade id provided by the SWITCH trading engine to C21 is 10 long digit and is made up of a - 3 digit - ending sequence number. This sequence number will be then supplied with 2 values allowing to identify the nature of the trade: three ending zeroes

(‘000’) for central market trade and three ending nines (‘999’) for professional/block trades.

ISIN project

- Product and underlying codes are filled with ISIN-like codes

LIFFE project

- Member codes are extended to 10 characters
- Mnemonic of the underlying securities are extended to 5 characters
- New fields added (i.e. “Financial market of the contract”)
- Obsolete fields removed
- All records are 256 characters long

Trading Fees

- Euronext Liffe will generate the OPEJ 3 file
  Starting from 2nd May will replace SPH on all trading fees

2. HEADER and FOOTER

FIRST RECORD

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**« DEB »**
Business date	X	6	5	YYMMDD
Number of records	X	10	11	
Comment	X	224	21	'This document is not an invoice principally as regards VAT/ Rounding differences may happen between the reflected Clearing fees and the total Fees in the AFFE record of OPEJ J2 or in the EXAS and EAVR records of OPEJ J0, J1.'
Filler	X	11	245	

LAST RECORD

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**« FIN »**
Business date	X	6	5	YYMMDD
Comment	X	230	11	'Document ne valant pas facture notamment au regard de la TVA/Des écarts d'arrondis peuvent apparaître entre le détail des dépouillements et le total des commissions : enregistrements AFFE (OPEJ J2) ou EXAS et EAVR (OPEJ J0 et J1).'
Filler	X	15	241	

3. J0 FILE

DATA RECORD - EXAS « EXERCISE AND ASSIGNMENT »

2 kinds of records according to the Type code

Type code = 'E'xercise

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**EXAS**
Sponsor member code	X	10	5	Always CMF
Origin	X	1	15	
External identifier of the position account	X	12	16	
Product family mnemonic code	X	3	28	
Settlement / expiration date	X	6	31	YYMMDD, DD is set to '01' by default in the J0 (not the J3)
Strike price	9(2)	9	37	999999999 with 2 decimals
Option type	X	1	46	C = Call P = Put
Quantity	9	7	47	
Contract value factor	9	4	54	
Type code	X	1	58	E = Exercise
Long instrument id of the Underlying securities	X	12	59	
Settlement method	X	1	71	O = Cash settlement N = Physical Delivery
Number of underlying stocks	9	7	72	
Value of the trade	9(2)	15	79	999999999999999 with 2 decimals
Buy / Sell code	X	1	94	A = Buy V = Sell
Settlement or closing price (1)	9(4)	8	95	99999999 with 4 decimals
Profit / loss	9(2)	14	103	99999999999999 with 2 decimals
Sign profit / loss	X	1	117	P / N
Clearing fees amount on exercise	9(2)	9	118	999999999 with 2 decimals
Sign of clearing fees amount	X	1	127	P / N
Amount of VAT on clearing fees	9(2)	9	128	000000000 with 2 decimals
Sign of VAT	X	1	137	P
VAT rate	9(2)	5	138	00000 with 2 decimals
Business date	X	6	143	YYMMDD
Long Instrument Id of the contract	X	12	149	
Quotity of exercise	9(5)	9	161	999999999 with 5 decimals
Sponsored member code	X	10	170	
Financial market of the contract	X	3	180	
Filler	X	73	183	

(1) Settlement price for expiring contracts, Settlement price used for the exercise of non-expiring contracts

Type code = 'A'ssignment

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**EXAS**
Sponsor member code	X	10	5	Always CMF
Origin	X	1	15	
External identifier of the position account	X	12	16	
Product family mnemonic code	X	3	28	
Settlement / expiration date	X	6	31	YYMMDD, DD is set to '01' by default in the J0 (not the J3)
Strike price	9(2)	9	37	999999999 with 2 decimals
Option type	X	1	46	C = Call P = Put
Quantity	9	7	47	
Contract value factor	9	4	54	
Type code	X	1	58	A = Assignment
Long instrument id of the Underlying securities	X	12	59	
Settlement method	X	1	71	O = Cash settlement N = Physical Delivery
Number of underlying stocks	9	7	72	
Value of the trade	9(2)	15	79	999999999999999 with 2 decimals
Buy / Sell code	X	1	94	A = Buy V = Sell
Settlement or closing price (1)	9(4)	8	95	99999999 with 4 decimals
Profit / loss	9(2)	14	103	99999999999999 with 2 decimals
Sign profit / loss	X	1	117	P / N
Clearing fees amount on exercise	9(2)	9	118	999999999 with 2 decimals
Sign of clearing fees amount	X	1	127	P / N
Amount of VAT on clearing fees	9(2)	9	128	000000000 with 2 decimals
Sign of VAT	X	1	137	P
VAT rate	9(2)	5	138	00000 with 2 decimals
Business date	X	6	143	YYMMDD
Long Instrument Id of the contract	X	12	149	
Quotity of exercise	9(5)	9	161	999999999 with 5 decimals
Sponsored member code	X	10	170	
Financial market of the contract	X	3	180	
Filler	X	73	183	

(1) Settlement price for expiring contracts, Settlement price used for the exercise of non-expiring contracts

DATA RECORD - EAVR « EXERCISE AND ASSIGNMENT for virtual account »

2 kinds of records according to the Type code

Type code = ‘E’xercise

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**EAVR**
Sponsor member code	X	10	5	Always a CMF
Origin	X	1	15	
External identifier of the position account	X	12	16	
Product family mnemonic code	X	3	28	
Settlement / expiration date	X	6	31	YYMMDD, DD is set to ‘01’ by default in the J0 (not the J3)
Strike price	9(2)	9	37	999999999 with 2 decimals
Option type	X	1	46	C = Call P = Put
Quantity	9	7	47	
Contract value factor	9	4	54	
Type code	X	1	58	E = Exercise
Long instrument id of the Underlying securities	X	12	59	
Settlement method	X	1	71	O = Cash settlement N = Delivery
Number of underlying stocks	9	7	72	
Value of the trade	9(2)	15	79	999999999999999 with 2 decimals
Buy / Sell code	X	1	94	A = Buy / V = Sell
Settlement or closing price (1)	9(4)	8	95	99999999 with 4 decimals
Profit / loss	9(2)	14	103	99999999999999 with 2 decimals
Sign profit / loss	X	1	117	P / N
Clearing fees amount on exercise	9(2)	9	118	999999999 with 2 decimals
Sign of clearing fees amount	X	1	127	P / N
Amount of VAT on clearing fees	9(2)	9	128	000000000 with 2 decimals
Sign of VAT	X	1	137	P
VAT rate	9(2)	5	138	00000 with 2 decimals
Business date	X	6	143	YYMMDD
Long Instrument Id of the contract	X	12	149	
Quantity of exercise	9(5)	9	161	999999999 with 5 decimals
Sponsored member code	X	10	170	
Financial market of the contract	X	3	180	
Filler	X	73	183	

(1) Settlement price for expiring contracts, Settlement price used for the exercise of non-expiring contracts

Type code = 'A'ssignment

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**EAVR**
Sponsor member code	X	10	5	Always a CMF
Origin	X	1	15	
External identifier of the position account	X	12	16	
Product family mnemonic code	X	3	28	
Settlement / expiration date	X	6	31	YYMMDD, DD is set to '01' by default in the J0 (not the J3)
Strike price	9(2)	9	37	999999999 with 2 decimals
Option type	X	1	46	C = Call P = Put
Quantity	9	7	47	
Contract value factor	9	4	54	
Type code	X	1	58	A = Assignment
Long instrument id of the Underlying securities	X	12	59	
Settlement method	X	1	71	O = Cash settlement N = Delivery
Number of underlying stocks	9	7	72	
Value of the trade	9(2)	15	79	999999999999999 with 2 decimals
Buy / Sell code	X	1	94	A = Buy / V = Sell
Settlement or closing price (1)	9(4)	8	95	99999999 with 4 decimals
Profit / loss	9(2)	14	103	99999999999999 with 2 decimals
Sign profit / loss	X	1	117	P / N
Clearing fees amount on exercise	9(2)	9	118	999999999 with 2 decimals
Sign of clearing fees amount	X	1	127	P / N
Amount of VAT on clearing fees	9(2)	9	128	000000000 with 2 decimals
Sign of VAT	X	1	137	P
VAT rate	9(2)	5	138	00000 with 2 decimals
Business date	X	6	143	YYMMDD
Long Instrument Id of the contract	X	12	149	
Quantity of exercise	9(5)	9	161	999999999 with 5 decimals
Sponsored member code	X	10	170	
Financial market of the contract	X	3	180	
Filler	X	73	183	

(1) Settlement price for expiring contracts, Settlement price used for the exercise of non-expiring contracts

DATA RECORD - LIQE « ELEMENTARY LIQUIDATION »

The settlement price format definition was updated and therefore the length of the file had been corrected.

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**LIQE**
Sponsor member code	X	10	5	Always CMF
Origin	X	1	15	
External identifier of the position account	X	12	16	
Product family mnemonic code	X	3	28	
Settlement / expiration date	X	6	31	YYMMDD
Long quantity	9	7	37	
Short quantity	9	7	44	
Contract value factor	9	4	51	
Long instrument id of the Underlying securities	X	12	55	
Settlement method	X	1	67	O = Cash settlement N = Delivery
Number of underlying stocks to deliver of the long position (1)	9	7	68	
Value of the trade	9(2)	15	75	999999999999999 with 2 decimals
Buy / Sell code	X	1	90	Always A = Buy
Number of underlying stocks to deliver of the short position (1)	9	7	91	
Value of the trade	9(2)	15	98	999999999999999 with 2 decimals
Buy / Sell code	X	1	113	Always V = Sell
Settlement price (2)	9(4)	11	114	9999999999999 with 4 decimals
Business date	X	6	125	YYMMDD
Long Instrument Id of the contract	X	12	131	
Quantity of underlying (lot size) (1)	9(5)	9	143	999999999 with 5 decimals
Sponsored member code	X	10	152	
Financial market of the contract	X	3	162	
Filler	X	91	165	

(1) only in case of delivery of stock futures, otherwise blank
(2) Settlement price for expiring contracts

4. J1 FILE

DATA RECORD - ALLO « TAKEN-UP GIVE-UPS »

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**ALLO**
Sending member code	X	10	5	
Receiving member code	X	10	15	
Quantity	9	7	25	
Buy / Sell code	X	1	32	A = Buy V= Sell
External trade identifier	9	10	33	Last digit is 0 = central market trade Last digit is 9 = Prof/block trade
Product family mnemonic code	X	3	43	
Settlement / expiration date	X	6	46	YYMMDD (see remark in EXAS record)
Strike price	9(2)	13	52	9999999999999 with 2 decimals
Option type	X	1	65	C=Call / P=Put
Valuated premium	9(2)	13	66	9999999999999 with 2 decimals
Sign of valuated premium	X	1	79	P / N
Timestamp creation	X	10	80	YYMMDDHHMN
Long Instrument Id of the contract	X	12	90	
Financial market of the contract	X	3	102	
Contract value factor	9	4	105	
Price	9(2)	13	109	9999999999999 with 2 decimals
Mailing comment	X	30	122	
Filler	X	104	152	

DATA RECORD – EXAS « EXERCISE AND ASSIGNMENT »

2 kinds of records according to the Type code

Type code = 'E'xercise

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**EXAS**
Sponsor member code	X	10	5	Always CMF
Origin	X	1	15	
External identifier of the position account	X	12	16	
Product family mnemonic code	X	3	28	
Settlement / expiration date	X	6	31	YYMMDD, DD is set to '01' by default in the J0 (not the J3)
Strike price	9(2)	9	37	999999999 with 2 decimals
Option type	X	1	46	C = Call P = Put
Quantity	9	7	47	
Contract value factor	9	4	54	
Type code	X	1	58	E = Exercise
Long instrument id of the Underlying securities	X	12	59	
Settlement method	X	1	71	O = Cash settlement N = Physical Delivery
Number of underlying stocks	9	7	72	
Value of the trade	9(2)	15	79	999999999999999 with 2 decimals
Buy / Sell code	X	1	94	A = Buy V = Sell
Settlement or closing price (1)	9(4)	8	95	99999999 with 4 decimals
Profit / loss	9(2)	14	103	99999999999999 with 2 decimals
Sign profit / loss	X	1	117	P / N
Clearing fees amount on exercise	9(2)	9	118	999999999 with 2 decimals
Sign of clearing fees amount	X	1	127	P / N
Amount of VAT on clearing fees	9(6.2)	9	128	000000.00
Sign of VAT	X	1	137	P
VAT rate	9(2.2)	5	138	00.00
Business date	X	6	143	YYMMDD
Long Instrument Id of the contract	X	12	149	
Quotity of exercise	9(5)	9	161	999999999 with 5 decimals
Sponsored member code	X	10	170	
Financial market of the contract	X	3	180	
Filler	X	73	183	

(1) Settlement price for expiring contracts, Settlement price used for the exercise of non-expiring contracts

Type code = 'A'ssignment

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**EXAS**
Sponsor member code	X	10	5	Always CMF
Origin	X	1	15	
External identifier of the position account	X	12	16	
Product family mnemonic code	X	3	28	
Settlement / expiration date	X	6	31	YYMMDD, DD is set to '01' by default in the J0 (not the J3)
Strike price	9(2)	9	37	999999999 with 2 decimals
Option type	X	1	46	C = Call P = Put
Quantity	9	7	47	
Contract value factor	9	4	54	
Type code	X	1	58	A = Assignment
Long instrument id of the Underlying securities	X	12	59	
Settlement method	X	1	71	O = Cash settlement N = Physical Delivery
Number of underlying stocks	9	7	72	
Value of the trade	9(2)	15	79	999999999999999 with 2 decimals
Buy / Sell code	X	1	94	A = Buy V = Sell
Settlement or closing price (1)	9(4)	8	95	99999999 with 4 decimals
Profit / loss	9(2)	14	103	99999999999999 with 2 decimals
Sign profit / loss	X	1	117	P / N
Clearing fees amount on exercise	9(2)	9	118	999999999 with 2 decimals
Sign of clearing fees amount	X	1	127	P / N
Amount of VAT on clearing fees	9(2)	9	128	000000000 with 2 decimals
Sign of VAT	X	1	137	P
VAT rate	9(2)	5	138	00000 with 2 decimals
Business date	X	6	143	YYMMDD
Long Instrument Id of the contract	X	12	149	
Quotity of exercise	9(5)	9	161	999999999 with 5 decimals
Sponsored member code	X	10	170	
Financial market of the contract	X	3	180	
Filler	X	73	183	

(1) Settlement price for expiring contracts, Settlement price used for the exercise of non-expiring contracts

DATA RECORD – COMP « OFFSET»

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**COMP**
Sponsor member code	X	10	5	
Origin	X	1	15	
External identifier of the position account	X	12	16	
Product family mnemonic code	X	3	28	
Settlement / expiration date	X	4	31	YYMM
Strike price	9(7.2)	10	35	9999999.99
Option type	X	1	45	C = Call P = Put
Quantity	9	7	46	
Timestamp creation	X	10	53	YYMMDDHHMN
Long Instrument Id of the contract	X	12	63	
Sponsored member code	X	10	75	
Financial market of the contract	X	3	85	
Type of offsetting	X	1	88	G = Global P = Partial
Filler	X	167	89	

DATA RECORD – ABAN « ABANDONMENT»

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**ABAN**
Sponsor member code	X	10	5	
Origin	X	1	15	
External identifier of the position account	X	12	16	
Product family mnemonic code	X	3	28	
Settlement / expiration date	X	4	31	YYMM
Strike price	9(7.2)	10	35	9999999.99
Option type	X	1	45	C = Call P = Put
Quantity	9	7	46	
Timestamp creation	X	10	53	YYMMDDHHMN
Long Instrument Id of the contract	X	12	63	
Sponsored member code	X	10	75	
Financial market of the contract	X	3	85	
Filler	X	167	88	

DATA RECORD – CPTE « POSITION ACCOUNT »

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**CPTE**
Sponsor member code	X	10	5	
Sponsored member code	X	10	15	
Origin	X	1	25	
External identifier of the position account	X	12	26	
Parent position account external identifier	X	12	38	
Name	X	33	50	
Status	X	1	83	0 = Active 3 = Pending 4 = Terminated
Modification date	X	6	84	YYMMDD
Account date creation	X	6	90	YYMMDD
Filler	X	160	96	

DATA RECORD – EAVR « EXERCISE AND ASSIGNMENT for virtual account »

2 kinds of records according to the Type code

Type code = 'E'xercise

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**EAVR**
Sponsor member code	X	10	5	Always a CMF
Origin	X	1	15	
External identifier of the position account	X	12	16	
Product family mnemonic code	X	3	28	
Settlement / expiration date	X	6	31	YYMMDD, DD is set to '01' by default in the J0 (not the J3)
Strike price	9(2)	9	37	999999999 with 2 decimals
Option type	X	1	46	C = Call P = Put
Quantity	9	7	47	
Contract value factor	9	4	54	
Type code	X	1	58	E = Exercise
Long instrument id of the Underlying securities	X	12	59	
Settlement method	X	1	71	O = Cash settlement N = Delivery
Number of underlying stocks	9	7	72	
Value of the trade	9(2)	15	79	999999999999999 with 2 decimals
Buy / Sell code	X	1	94	A = Buy / V = Sell
Settlement or closing price (1)	9(4)	8	95	99999999 with 4 decimals
Profit / loss	9(2)	14	103	99999999999999 with 2 decimals
Sign profit / loss	X	1	117	P / N
Clearing fees amount on exercise	9(2)	9	118	999999999 with 2 decimals
Sign of clearing fees amount	X	1	127	P / N
Amount of VAT on clearing fees	9(6.2)	9	128	000000.00
Sign of VAT	X	1	137	P
VAT rate	9(2.2)	5	138	00.00
Business date	X	6	143	YYMMDD
Long Instrument Id of the contract	X	12	149	
Quantity of exercise	9(5)	9	161	999999999 with 5 decimals
Sponsored member code	X	10	170	
Financial market of the contract	X	3	180	
Filler	X	73	183	

(1) Settlement price for expiring contracts, Settlement price used for the exercise of non-expiring contracts

Type code = ‘A’ssignment

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**EAVR**
Sponsor member code	X	10	5	Always a CMF
Origin	X	1	15	
External identifier of the position account	X	12	16	
Product family mnemonic code	X	3	28	
Settlement / expiration date	X	6	31	YYMMDD, DD is set to ‘01’ by default in the J0 (not the J3)
Strike price	9(2)	9	37	999999999 with 2 decimals
Option type	X	1	46	C = Call P = Put
Quantity	9	7	47	
Contract value factor	9	4	54	
Type code	X	1	58	A = Assignment
Long instrument id of the Underlying securities	X	12	59	
Settlement method	X	1	71	O = Cash settlement N = Delivery
Number of underlying stocks	9	7	72	
Value of the trade	9(2)	15	79	999999999999999 with 2 decimals
Buy / Sell code	X	1	94	A = Buy / V = Sell
Settlement or closing price (1)	9(4)	8	95	99999999 with 4 decimals
Profit / loss	9(2)	14	103	99999999999999 with 2 decimals
Sign profit / loss	X	1	117	P / N
Clearing fees amount on exercise	9(2)	9	118	999999999 with 2 decimals
Sign of clearing fees amount	X	1	127	P / N
Amount of VAT on clearing fees	9(2)	9	128	000000000 with 2 decimals
Sign of VAT	X	1	137	P
VAT rate	9(2)	5	138	00000 with 2 decimals
Business date	X	6	143	YYMMDD
Long Instrument Id of the contract	X	12	149	
Quantity of exercise	9(5)	9	161	999999999 with 5 decimals
Sponsored member code	X	10	170	
Financial market of the contract	X	3	180	
Filler	X	73	183	

(1) Settlement price for expiring contracts, Settlement price used for the exercise of non-expiring contracts

DATA RECORD – NOAS « IN THE MONEY SHORT POSITIONS NON ASSIGNED following an abandonment at the expiration date »

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**NOAS**
Sponsor member code	X	10	5	
Origin	X	1	15	
Member code (trading member)	X	10	16	
External identifier of the position account	X	12	26	
Product family mnemonic code	X	3	38	
Settlement / expiration date	X	4	41	YYMM
Strike price	9(7.2)	10	45	9999999.99
Option type	X	1	55	C = Call P = Put
Quantity	9	7	56	
Timestamp creation	X	6	63	YYMMDD
Long Instrument Id of the contract	X	12	69	
Sponsored member code	X	10	81	
Financial market of the contract	X	3	91	
Filler	X	162	94	

DATA RECORD – HINE « TRADE »

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**HINE**
Product family mnemonic code	X	3	5	
Settlement / expiration date	X	6	8	YYMM
Strike price	9(2)	9	14	999999999 with 2 decimals
Option type	X	1	23	C = Call P = Put
Timestamp creation	X	10	24	YYMMDDHHMN
Price	9(2)	9	34	999999999 with 2 decimals
Quantity	9	7	43	9999999
Valuated premium	9(2)	11	50	99999999999 with 2 decimals
Trading member code (Buy)	X	10	61	Equal to 561 for counterpart
Trading member code (Sell)	X	10	71	Equal to 561 for counterpart
External trade identifier	9	10	81	Last digit is 0 = central market trade Last digit is 9 = Prof/block trade
Trade origin (buy side)	X	1	91	
Trade origin (sell side)	X	1	92	
Destination member of the give-up (buy side)	X	5	93	
Position account of the posting (buy side)	X	13	98	
Destination member of the give-up (sell side)	X	5	111	
Position account of the posting (sell side)	X	13	116	
Posting type (buy side)	X	1	129	O = Open F = Close
Posting type (sell side)	X	1	130	O = Open F = Close
Operating mode of the back-office request (sell side)	X	1	131	A / P / blanc
Operating mode of the back-office request (buy side)	X	1	132	A / P / blanc
Long Instrument Id of the contract	X	12	133	
Exemption from fees code (buy side)	X	1	145	O = Yes N = No
Exemption from fees code (sell side)	X	1	146	O = Yes N = No
Financial market of the contract	X	3	147	
Mailing comment (buy side)	X	30	150	
Mailing comment (sell side)	X	30	180	
Filler	X	46	210	

DATA RECORD - PORM « DAILY SRD OPERATIONS FLOW »

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**PORM**
Clearing member code	X	10	5	
Account type	X	1	15	'T' Origin
Trading member code	X	10	16	
External identifier of position account	X	12	26	
Underlying securities mnemonic code	X	5	38	
SRD position when buying (1)	9	8	43	Balance when buying
SRD position when selling (1)	9	8	51	Balance when selling
Operation date	X	6	59	YYMMDD
Financial market of the contract	X	3	65	
Filler	X	188	68	

(1): Aligned on the right, blank space on the left. Ex: |_|_|_|_|_|_|_|0|

DATA RECORD - LIQA « AGGREGATED LIQUIDATION »

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**LIQA**
Sponsor member code	X	10	5	Always CMF
Origin	X	1	15	
External identifier of the position account	X	12	16	
Product family mnemonic code	X	3	28	
Settlement / expiration date	X	6	31	YYMMDD
Quantity (1)	9	7	37	
Contract value factor	9	4	44	
Long instrument id of the Underlying securities	X	12	48	
Settlement method	X	1	60	O = Cash settlement N = Delivery
Clearing fees amount	9(2)	9	61	999999999 with 2 decimals
Sign of clearing fees amount	X	1	70	P / N
Amount of VAT on clearing fees	9(2)	9	71	'000000.00’
Sign of VAT	X	1	80	‘P’
VAT rate	9(2)	5	81	‘00.00'
Business date	X	6	86	YYMMDD
Long Instrument Id of the contract	X	12	92	
Sponsored member code	X	10	104	
Financial market of the contract	X	3	114	
Filler	X	139	117	

(1) The rule applied on Dutch contracts is the following : Gross basis = Sum of Long quantity + short quantity
The rule applied on French and Belgian contracts is the following : Net basis = Absolute value of Long quantity - short quantity.

5. J2 FILE

DATA RECORD - AFFE « POSTING »

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**AFFE**
Sponsor member code	X	10	5	
Origin	X	1	15	
External identifier of the position account	X	12	16	
Product family mnemonic code	X	3	28	
Settlement / expiration date	X	6	31	CCYYMM
Strike price	9(7.2)	10	37	9999999.99
Option type	X	1	47	C=Call P=Put
Contract value factor	9(4.2)	7	48	9999.99
Long Instrument Id of the contract	X	12	55	
Open / close indicator	X	1	67	O = Open C = Close
Quantity	9	7	68	
Buy / Sell Code	A	1	75	A = Buy V = Sell
Business date	X	8	76	CCYYMMDD
Trading price	9(7.2)	10	84	9999999.99
Valuated premium	9(12.2)	15	94	999999999999.99
Sign of valuated premium	A	1	109	P / N
Trading fees amount	9(12.2)	15	110	000000000000.00
Sign of trading fees amount	A	1	125	P
Clearing fees amount	9(12.2)	15	126	999999999999.99
Sign of clearing fees amount	X	1	141	P / N
Amount of VAT	9(12.2)	15	142	000000000000.00
Sign of VAT	X	1	157	P
VAT rate	9(3.2)	6	158	000.00
External trade identifier	9	10	164	Last digit is 0 = central market trade Last digit is 9 = Prof/block trade
Timestamp creation	X	4	174	HHMN
Timestamp maintenance	X	4	178	HHMN
Sponsored member code	X	10	182	
Financial market of the contract	X	3	192	
Filler	X	61	195	

DATA RECORD - PATT « TRADE LEG »

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**PATT**
Product family mnemonic code	X	3	5	
Settlement expiration date	X	8	8	CCYYMM
Strike price	9(7.2)	10	16	9999999.99
Option type	X	1	26	C = Call, P = Put
Long Instrument Id of the contract	X	12	27	
Time stamp	X	12	39	CCYYMMDDHHMN
Price	9(7.2)	10	51	9999999.99
Quantity	9	7	61	
Buy / Sell code	X	1	68	A = Buy, V = Sell
Valuated premium	9(12.2)	15	69	999999999999.99
Trading member code	X	10	84	
External trade identifier	9	10	94	Last digit is 0 = central market trade Last digit is 9 = Prof/block trade
Trade origin	X	1	104	
Destination member of the give-up	X	5	105	
Position account for the posting	X	13	110	
Posting type	X	1	123	O = Open, F = Close
Operating mode of the back-office request	X	1	124	A / P / blanc
Exemption fees code	X	1	125	O = Yes, N = No
Financial market of the contract	X	3	126	
Contract value factor	9	4	129	
Mailing comment	X	30	133	
Filler	X	93	163	

DATA RECORD - POPV « POSITION summary »

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**POPV**
Sponsor member code	X	10	5	
Origin	X	1	15	
External identifier of position account	X	12	16	
Product family mnemonic code	X	3	28	
Settlement / expiration date	A	4	31	YYMM
Strike price	9(2)	9	35	999999999 with 2 decimals
Option type	A	1	44	C = Call P = Put
Long quantity	9	7	45	
Short quantity	9	7	52	
Business date	X	8	59	CCYYMMDD
Long Instrument Id of the contract	X	12	67	
Sponsored member code	X	10	79	
Financial market of the contract	X	3	89	
Filler	X	164	92	

DATA RECORD - TRSF « TRANSFER »

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**TRSF**
Sponsor member code	X	10	5	
Sender / Receiver indicator	X	1	16	R = Receiver, S = Sender
Origin	X	1	16	
External identifier of the position account	X	12	17	
Product family mnemonic code	X	3	29	
Settlement / expiration date	X	6	32	CCYYMM
Strike price	9(7.2)	10	38	9999999.99
Option type	X	1	48	C = Call, P = Put
Contract value factor	9(4.2)	7	49	9999.99
Long Instrument Id of the contract	X	12	56	
Instruction type	X	1	68	C = Close, O = Open, A = Cancelling
Quantity	9	7	69	
Buy / Sell code	X	1	76	A = Buy, V = Sell
Business date	X	8	77	CCYYMMDD
Price	9(7.2)	10	85	9999999.99
Valuated premium	9(12.2)	15	95	999999999999.99
Sign of valuated premium	A	1	110	P / N
Trading fees amount	9(12.2)	15	111	000000000000.00
Sign of trading fees amount	X	1	126	P
Clearing fees amount	9(12.2)	15	127	999999999999.99
Sign of clearing fees amount	X	1	142	P / N
VAT Amount	9(12.2)	15	143	000000000000.00
Sign of the VAT Amount	X	1	158	P
VAT rate	9(3.2)	6	159	000.00
Transfer type	X	1	165	P = Position, E = Corrective, B = Batch
Sponsored member code	X	10	166	
Financial market of the contract	X	3	176	
Internal / External transfer indicator	X	1	179	E = External, I = Internal
Key for fees distribution	X	1	180	1 = 0% - 100% 2 = 50% - 50% 3 = 100% - 0%
Transfer fees amount	9(12.2)	15	181	999999999999.99
Sending member code	X	10	196	
Receiving member code	X	10	206	
Price type	*X*	*1*	*216*	*S = day before, Z = zero, O = other*
Filler	X	39	217	

DATA RECORD - CLAS « PRODUCT FAMILY master file »

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**CLAS**
Product family Mnemonic code	X	3	5	
Long descriptor	X	32	8	
Long instrument id of the underlying securities	X	12	40	
Maturity code	X	1	52	C = Short option L = Long option
Exercise type	X	1	53	A = American E = European
Settlement method	X	1	54	O = Cash settlement N = delivery
Trading date	X	8	55	CCYYMMDD
Financial market of the contract	X	3	63	
Filler	X	190	66	

DATA RECORD - SERI « CONTRACT »

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**SERI**
Product family mnemonic code	X	3	5	
Settlement/expiration date	X	6	8	CCYYMM
Strike price	9(7.2)	10	14	9999999.99
Option type	X	1	24	C = CALL, P = PUT
Contract value factor (1)	9(4.2)	7	25	9999.99
Long Instrument Id of the contract	X	12	32	
Settlement price	9(6.2)	9	44	999999.99
Last trading date	X	8	53	CCYYMMDD
Creation date	X	8	61	CCYYMMDD
Exercised Quantity	9	10	69	
Quotity of exercise	9(4.5)	10	79	9999.99999
Underlying securities mnemonic code	A	5	89	
Long instrument id of the underlying securities	A	12	94	
Parity change	9(2.3)	6	106	99.999
Financial market of the contract	X	3	112	
Filler	X	141	115	

(1) lot size

DATA RECORD - VALE « Underlying SECURITIES master file»

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**VALE**
Long instrument id of the underlying securities	X	12	5	
Underlying securities mnemonic code	X	5	17	
Settlement currency	X	3	22	
Underlying type code	X	1	25	A = Stock I = French index E = European index
Trading date	X	8	26	CCYYMMDD
Financial market of the contract	X	3	34	
Filler	X	219	37	

DATA RECORD - VAVA « CLOSING PRICE of underlying securities »

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**VAVA**
Long instrument id of the underlying securities	X	12	5	
Closing price	9(7.4)	12	17	9999999.9999
Business date	X	8	29	CCYYMMDD
Underlying securities mnemonic code	X	5	37	
Filler	X	214	42	

DATA RECORD - CORR « CORRECTION »

FIELD	FORMAT	LENGTH	POS.	VALUE
Block name	X	4	1	**CORR**
Sponsor member code	X	10	5	
Sender / Receiver indicator	X	1	15	R = Receiver, S = Sender
Origin	X	1	16	
External identifier of the position account	X	12	17	
Product family mnemonic code	X	3	29	
Settlement / expiration date	X	6	32	CCYYMM
Strike price	9(7.2)	10	38	9999999.99
Option type	X	1	48	C = Call, P = Put
Contract value factor	9(4.2)	7	49	9999.99
Long Instrument Id of the contract	X	12	56	
Open / close indicator	X	1	68	O = Open, C = Close
Quantity	9	7	69	
Buy / Sell code	X	1	76	A = Buy / V = Sell
Business date of the trading	X	8	77	CCYYMMDD
Price	9(7.2)	10	85	9999999.99
Valuated premium	9(12.2)	15	95	999999999999.99
Sign of valuated premium	A	1	110	P / N
Trading fees amount	9(12.2)	15	111	000000000000.00
Sign of trading fees amount	X	1	126	P
Clearing fees amount	9(12.2)	15	127	999999999999.99
Sign of clearing fees amount	X	1	142	P / N
VAT Amount	9(12.2)	15	143	000000000000.00
Sign of the VAT Amount	X	1	158	P
VAT rate	9(3.2)	6	159	000.00
Correction code	X	1	165	O : Open / close P : Position account Correction A : Position account and open / close indicator correction Y : new correction the same day E : external correction C : complete correction
Sponsored member code	X	10	166	
Financial market of the contract	X	3	176	
Internal / External correction indicator	X	1	179	E = External, I = Internal
Key for fees distribution	X	1	180	1 = 0% - 100% 2 = 50% - 50% 3 = 100% - 0%
Correction fees amount	9(12.2)	15	181	999999999999.99 (not applicable, for future use)
Sending member code	X	10	196	
Receiving member code	X	10	206	
External trade identifer	*9(10)*	*10*	*216*	Last digit is 0 = central market trade Last digit is 9 = Prof/block trade
Business date of the posting correction	*X*	*8*	*226*	*CCYYMMDD*
Filler	X	22	234	