

# LCH-CLEARNET

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Description of file - 'Public file CE'

JANUARY

2007

**PUBLIC FILE**

**Corporate events (CE)**

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## DEFINITION

This file created at the end of every day of settlement allows:

- The application of Corporate Events (Capital Adjustments) to the balances resulting from trades carried out today (D+1).
- The adjustment of suspended balances with CEs on day "D".

## The file contains:

The CE with a process code 14 (postponement of Intended Settlement Date ) and these criteria:

- $Ex-Date \leq Business\ Date \leq Record-Date + 1$

The other CEs with these criteria:

- $Record-Date = Business\ Date\ or\ Business\ Date + 1$

## STRUCTURE

- 1 This file has a fixed length (256 characters).
- 2 It is made up of 3 types of record:
  - 1 start or header record,
  - X detail records,
  - 1 end or footer record.

## ORGANISATION

Sent sequentially with:

- The main key for the data field:
  - Record type.
- The secondary key for the detail records:
  - Notice number for the CE.

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## HEADER

	Mandatory	Length	Position	Type
- Record type	Y	5	1	alphanumeric
- File type	Y	10	6	alphanumeric
- Date/time creation	Y	14	16	extended numeric
- Business date	Y	8	30	extended numeric
- Clearing organisation Id	Y	5	38	alphanumeric
- Filler	Y	214	43	alphanumeric
<b>Total</b>		<b>256 characters</b>		

### Record type

#### Definition:

Type of the record.  
Value '00000' header type record

### File type

#### Definition:

Type of the file.  
Value 'MEMOSTFLUX'.

### Datetime creation

#### Definition:

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

### Business date

#### Definition:

Reference day of  
Format: CCYYMMDD.

### Clearing organisation Id

#### Definition:

Id of the clearing organisation.

#### Possible values:

Alphanumeric.  
MATIF MATIF Clearing authority.  
MONEP MONEP Clearing authority.  
SBF Euronext Clearing authority.

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## 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	226	31	alphanumeric

**Total**

**256 characters**

### Record type

#### Definition:

Type of the record.

Value '99999'. End type of record

### File type

#### Definition:

Type of the file.

Value 'MEMOSTFLUX'.

### Line counter

#### Definition:

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

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## DETAIL RECORD

	Mandatory	Length	Position	Type
- Record type	Y	5	1	alphanumeric
- Sequence number for the CE	Y	6	6	extended numeric
- Filler	Y	7	12	alphanumeric
- Operation code	Y	5	19	alphanumeric
- Filler	Y	24	24	alphanumeric
- Effective date for the CE	Y	8	48	alphanumeric
- Multiplication coefficient for the CE	Y	5	56	extended numeric
- ISO3A 4217 currency code	Y	3	61	alphanumeric
- Amount detached for the CE				
Numeric data field format indicator	N	1	64	alphanumeric
Amount	N	18	65	extended numeric
- Date on which the CE was created	Y	8	83	extended numeric
- CE guarantee indicator	Y	1	91	alphanumeric
- Elementary processing code for the CE	Y	2	92	alphanumeric
- Duration of the delay in applying the CE	N	3	94	extended numeric
- Duration of the blocking delay for the CE	N	3	97	extended numeric
- Id. number for the batch of functional events	N	9	100	extended numeric
- Processing order number (funct. Event)	N	3	109	extended numeric
- Filler	Y	60	112	alphanumeric
- ISIN Code for parent securities	Y	12	172	alphanumeric
- ISIN Code for daughter securities	N	12	184	alphanumeric
- Trading Code for parent securities	Y	12	196	alphanumeric
- Trading Code for daughter securities	N	12	208	alphanumeric
- ISO3A Quotation currency code daughter sec.	N	3	220	alphanumeric
- ISO3A Payment currency code daughter sec.	N	3	223	alphanumeric
- Date record CE	Y	8	226	extended numeric
- Filler				
<i>(obsolete) COE Indicator for application on trades</i>		1	234	alphanumeric
<i>(obsolete) COE Indicator for application on fails</i>		1	235	alphanumeric
- Ex date	Y	8	236	extended numeric
- Payment date	Y	8	244	extended numeric
- CAEV Iso code	Y	4	252	alphanumeric
- Filler	Y	1	256	alphanumeric

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**Total**


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**256 characters**

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<p><b>Record type</b></p> <p><u>Definition:</u>  Type of the record.  Value '00550'. Detail record</p> <p><b>Sequence number for the CE</b></p> <p><u>Definition:</u>  Id. for the Feed CE.  - This id. is structured in the following way:   xxxxxx  where: xxxxxx = sequence number for the Feed CE within the year.  - The number "xxxxxx" is attributed by the C21 system by incrementing the last CE number attributed, in accordance with the chronological order in which the CEs are recorded.  - As an attribute of an F.O.C. payment, this data field identifies the CE which generated this cash movement.  - As an attribute of an C21 feed "adjustment" (that is the application of a given CE to a given execution/F.O.C. delivery/conditional trade), identifies the CE generating this adjustment.</p> <p><u>Role:</u>  - Tallying of adjustments for firm trades on day D.  - Tallying of adjustments for conditional trades on day D.  - Tallying of F.O.C. deliveries on day D.</p> <p><b>Operation code</b></p> <p><u>Definition:</u>  Id. for a CE which causes a change.  - A base operation is a component operation applied to a security.  - It constitutes a homogenous and inseparable functional unit, corresponding to a specific action on the data used by the exchange settlement-delivery system.</p> <p><u>Role:</u>  - Identifies the base operation.</p>	

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Description	LCH-Clearnet data		Fininfo	ISO 15022 data	
	LCH Clearnet Operation Code	Elementary process code	Fininfo message code	CAEV Corporate Action Event Indicator	ESGP Corporate Action Event Type Indicator
Automatic payment of redemption coupon	DECR	17	32 - 3201	DECR	DIST
Cash Dividend payment	DVCA	17	36 - 3601	DVCA	DIST
Cash interest payment	INTR	17	35 - 3501	INTR	DIST
distribution of free securities same as underlying SIN	BONU	15	45 - 4501	BONU	DIST
distribution of free securities (in portfolio) not underlying ISIN	DRIP	15	46 - 4601	DRIP	DIST
Coupon detachment on STRIP VVPR	DVCAV	15	36 - 3601	RHDI	DIST
Stock dividend , payment in securities	DVSE	15	37 - 3701	DVSE	DIST
Detachment of redemption coupon / capital reduction	DECRI	15	32 - 3201	RHDI	DIST
Detachment of optional right (cash or security)	DVOP	15	48 ( 3601 - 3701 )	RHDI	DIST
Detachment of optional right or cash interest	INTRO	15	48 ( 3501 - 3701 )	RHDI	DIST
Detachment of allotment (attribution) right or split via all. right	BONUI	15	45 - 4501	RHDI	DIST
Detachment of participation right	DRIP1	15	46 - 4601	RHDI	DIST
Detachment of option right	DVOPI	15	48 - 3601	RHDI	DIST
Detachment of subscription right	EXRI	15	40 - 4001	RHDI	DIST
Loss of drawing right	DRAW	14	69 - 6901	DRAW	REOR
Final redemption - final maturity	REDM	18	69 - 6904	REDM	REOR

## Effective date of the CE

### Definition:

Date on which the CE takes effect.

The effective date is replaced by the three dates (Ex-Date, Record-Date and Payment-Date)

### Possible values:

Format YYYYMMDD.

For process code 14: equals to Ex-Date

For other process codes: equals to Record-Date + 1

## Multiplication coefficient for CE

### Definition:

Factor by which the number of shares traded is multiplied for exchanges and splits when a CE is applied.

- It is obtained:

. Either from the exchange rate defined between 2 securities.

(E.g: 1 share of "a" for 2 shares of "b". The exchange rate is the ratio of the number of shares offered divided by the number of shares to be exchanged: 2)

. Or from the ratio between the security's old and new nominal values.

- A split consists of a decrease in the nominal value of the shares, and the number of shares in circulation must therefore be multiplied by the ratio between the old nominal share value and the new, so that existing shareholders do lose capital. (The share price is divided by the same ratio, thus making it drop).

- Splits with a fractional multiplication coefficient, giving rise to odd lots.



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<p><b>Date on which the CE was created</b></p> <p><u>Definition:</u> Date on which the CE was created or last modified.</p> <p><u>Role</u> - Allows the retroactive application of CE published after their effective date.</p> <p><u>Possible values:</u> Format YYYYMMDD.</p> <p><b>CE guarantee indicator</b></p> <p><u>Definition:</u></p> <ul style="list-style-type: none"> <li>- As the attribute of a CE, this data field indicates whether movements generated by the application of this CE to C21 feed operations (executions, F.O.C. deliveries) which are guaranteed by the C21 clearing authority, are themselves guaranteed</li> <li>- As the attribute of an C21 "execution", this data field indicates whether this execution is guaranteed by the C21 clearing authority. This data field is calculated by the C21 system: an execution is guaranteed if and only if, on the date on which it was created, the two brokers concerned and the securities being traded are guaranteed.</li> <li>- As the attribute of an C21 "F.O.C. delivery", this data field indicates whether this movement is guaranteed by the C21 clearing authority: an F.O.C. delivery is guaranteed if and only if the CE from which this movement arises, as well as the execution to which the CE has been applied, are both guaranteed.</li> <li>- As the attribute of an C21 "F.O.C. settlement", this data field indicates whether this movement is guaranteed by the C21 clearing authority</li> </ul> <p>* An F.O.C. settlement arising from the application of a CE (e.g. the payment of a dividend) on an execution or an F.O.C. delivery, is guaranteed if and only if the CE and the execution/F.O.C. delivery are themselves guaranteed.</p> <p><u>Role</u></p> <ul style="list-style-type: none"> <li>- As the attribute of a Feed CE <ul style="list-style-type: none"> <li>* Allows the Feed CE application function, executions and F.O.C. deliveries, to determine whether the F.O.C. delivery or the F.O.C. settlement generated by this CE, is guaranteed.</li> <li>* Allows the Feed CE application function for securities guaranteed by the C21 clearing authority, to determine, for a rights detachment CE, whether the daughter securities (the right) is a guaranteed securities or not, and therefore whether this daughter securities should be added to the guaranteed securities</li> </ul> </li> <li>- As the attribute of an execution / F.O.C. delivery / F.O.C. settlement, allows the "preparation of movements to be settled" function to identify non-guaranteed executions, F.O.C. deliveries and F.O.C. settlements. This is necessary in that the rules governing movements to be settled are different for guaranteed feeds, for which movements to be settled are cleared by the C21 clearing authority C21.</li> </ul> <p><u>Possible values:</u> Alphanumeric.</p> <p><b>Always</b> "1" yes (the CE or the feed is guaranteed). <b>Not applied</b> "0" no (the CE or the feed is not guaranteed).</p>	

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<p><b>CE elementary processing code</b></p> <p><u>Definition:</u> Identifies a type of processing to be, for a given type of CE data field.</p> <p><u>Role</u> - Determines the adjustment process to be carried out for a type of CE.</p> <p><u>Possible values:</u> Alphanumeric - 2 character code:  <ul style="list-style-type: none"> <li>. the first character is a number, <ul style="list-style-type: none"> <li>"13" security code change or/and quantity modification</li> <li>"14" intended settlement date postponement</li> <li>"15" Free of payment creation</li> <li>"17" Cash transaction creation</li> <li>"18" Security and cash transaction creation</li> </ul> </li> <li>. the second character can be blank.</li> </ul> </p> <p><b>(obsolete) Duration of the delay in applying a CE</b></p> <p><u>Definition:</u> A characteristic of "redeemed series lottery" and "redeemed numbers lottery" CE, the application delay corresponds to the number of trading days between the date the rights are transferred to the lottery (and from which trades on the securities which is the subject of the lottery must not be settled) and the date of the lottery  - The date on which the rights are transferred to the lottery corresponds to the effective date of the CE.</p> <p><u>Role</u> - Also determines the blockage date.</p> <p><u>Possible values:</u> Always 0</p> <p><b>(obsolete) Duration of the blockage delay for a CE</b></p> <p><u>Definition:</u> Characteristic of "redeemed series lottery" and "redeemed numbers lottery" type CE, the blockage delay corresponds to the number of trading days between the date the rights are transferred to the lottery (from which trades on the security which is the subject of the lottery must not be settled) and the date until which unwinding is postponed, expressed in trading days.  - This date is determined according to the redemption type.  <ul style="list-style-type: none"> <li>. L + 14, for the drawing of lots on series to be redeemed.</li> <li>. L + 25, for the drawing of numbers to be redeemed, within the framework of the old RPTA. (L being the date of the lottery).</li> </ul> </p> <p><u>Role</u> - Allows the modification of the date for unwinding trades affected by the CE, by substituting the date corresponding to the effective date of the CE plus the blockage delay.</p> <p><u>Possible values:</u> Always 0</p>		

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<p><b>Id. number for the batch of functional events</b></p> <p><u>Definition:</u>            This number designates a group or "batch" of functional events.            - The functional events within a batch must have the <i>same Record-Date</i> and must involve the same generic underlying securities            - In a batch of functional events, the events are linked:              . In a certain processing order (precedes or follows).              . With optional conditions (choice between events).              . With compositional conditions (parallel implementation without options).</p> <p><u>Role</u>            - Identifies a batch of functional events.</p> <p><u>Possible values:</u>            Strictly positive whole number            - Zero if not significant (event does not figure in the batch).</p> <p><u>Restriction</u>            - Calculated automatically by incrementing the last number attributed by 1.</p> <p><b>Functional event processing order number</b></p> <p><u>Definition:</u>            Number representing the order in which a functional event is processed in a batch of events.</p> <p><u>Role</u>            - Allows the sequencing of functional events within a batch.</p> <p><u>Possible values:</u>            Strictly positive whole number, if significant            - Zero if not significant (event does not figure in a batch).</p> <p><u>Restriction</u>            - Two functional events in the same batch can have the same processing order number.</p> <p><b>ISIN Code for parent securities</b></p> <p><u>Definition:</u>            Identifies an instrument by its ISIN (International Securities Identification Number) code, which is defined according to the ISO 6166 norm.</p> <p><u>Role</u>            - Identification of a parent investment security before a CE.</p> <p><u>Possible values:</u>            Alphanumeric.            An ISIN code comprises the following:            - a two-character prefix that consists of the alpha-2 country code. The country is that which is responsible for the domestic coding, which is, in general, the country where the issuing company is based            - a domestic code that comprises 9 alphanumeric characters.            - a one-digit control key for which the algorithm is specified by the ISO norm.</p> <p><b>ISIN Code for daughter securities</b></p> <p><u>Definition:</u>            Identifies an instrument by its ISIN (International Securities Identification Number) code, which is defined according to the ISO 6166 norm.</p> <p><u>Role</u>            - Identification of a daughter investment security before an OST.</p>	

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<p><u>Possible values:</u>            Alphanumeric.            An ISIN code comprises the following:</p> <ul style="list-style-type: none"> <li>- a two-character prefix that consists of the alpha-2 country code. The country is that which is responsible for the domestic coding, which is, in general, the country where the issuing company is based.</li> <li>- a domestic code that comprises 9 alphanumeric characters.</li> <li>- a one-digit control key for which the algorithm is specified by the ISO norm.</li> </ul> <p><u>Restriction</u>            Present only with a process code 13 and 15</p> <p><b>TRADING Code for parent securities</b></p> <p><u>Definition:</u>            Identifies an instrument by its EURONEXT trading code.</p> <p><u>Role</u>            - Identification of a parent investment security before a CE.</p> <p><u>Possible values:</u>            Euronext cash instruments :</p> <ul style="list-style-type: none"> <li>- for single listings (i.e. instruments listed only in one Euronext market place): true ISIN code.</li> <li>- for multiple listings:               <ul style="list-style-type: none"> <li>.. Amsterdam-listed instrument: 'NSCNL' + from 1 to 5 zero characters + the 1 to 5 characters of the Amsterdam mnemonic + one-digit control key, or the ISIN code of the instrument if the issuer is Dutch.</li> <li>.. Brussels-listed instrument: 'NSCBE' + from 1 to 5 zero characters + the 1 to 5 characters of the Brussels mnemonic + one-digit control key, or the ISIN code of the instrument if the issuer is Belgian.</li> <li>.. Paris-listed instrument: 'NSCFR' + from 1 to 5 zero characters + the 1 to 5 characters of the Paris mnemonic + one-digit control key, or the ISIN code of the instrument if the issuer is French.</li> </ul> </li> </ul> <p>Note 1: Amsterdam-listed instruments and Brussels-listed instruments that existed before the abandonment of the AFC-code (June 2003) retain the long Id that they had at that time. This Id is built on the basis of the former-AFC code (for example 'NSCBE' + 6-digit AFC code + one-digit control key for the Belgian listing of a multi-listed instrument).</p> <p>Note 2: The one-digit control key is calculated according to the algorithm specified by the ISO 6166 norm (ISIN).</p> <p><b>Trading Code for daughter securities</b></p> <p><u>Definition:</u>            Identifies an instrument by its EURONEXT trading code.</p> <p><u>Role:</u>            - Identification of a daughter investment security before an OST.</p> <p><u>Possible values:</u>            Euronext cash instruments :</p> <ul style="list-style-type: none"> <li>- for single listings (i.e. instruments listed only in one Euronext market place): true ISIN code.</li> <li>- for multiple listings:               <ul style="list-style-type: none"> <li>.. Amsterdam-listed instrument: 'NSCNL' + from 1 to 5 zero characters + the 1 to 5 characters of the Amsterdam mnemonic + one-digit control key, or the ISIN code of the instrument if the issuer is Dutch.</li> <li>.. Brussels-listed instrument: 'NSCBE' + from 1 to 5 zero characters + the 1 to 5 characters of the Brussels mnemonic + one-digit control key, or the ISIN code of the instrument if the issuer is Belgian.</li> <li>.. Paris-listed instrument: 'NSCFR' + from 1 to 5 zero characters + the 1 to 5 characters of the Paris mnemonic + one-digit control key, or the ISIN code of the instrument if the issuer is French.</li> </ul> </li> </ul>	

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<p>Note 1: Amsterdam-listed instruments and Brussels-listed instruments that existed before the abandonment of the AFC-code (June 2003) retain the long Id that they had at that time. This Id is built on the basis of the former-AFC code (for example 'NSCBE' + 6-digit AFC code + one-digit control key for the Belgian listing of a multi-listed instrument).</p> <p>Note 2: The one-digit control key is calculated according to the algorithm specified by the ISO 6166 norm (ISIN).</p> <p><u>Restriction</u> Present only with a process code 13 and 15</p> <p><b>ISO3A Quotation currency code for daughter securities</b></p> <p><u>Definition:</u> Codify the quotation currency of daughter securities.</p> <p><u>Role:</u> - Identify the quotation currency of daughter securities for Dutch CE.</p> <p><u>Possible values:</u> Filled for Amsterdam CE. Initialised with blank for all other CE.</p> <p><u>Restriction</u> Present only with a process code 13 and 15</p> <p><b>ISO3A Payment currency code for daughter securities</b></p> <p><u>Definition:</u> Codify the payment currency of daughter securities.</p> <p><u>Role:</u> - Identify the payment currency of daughter securities for Dutch CE.</p> <p><u>Possible values:</u> Filled for Amsterdam CE. Initialised with blank for all other CE.</p> <p><u>Restriction</u> Present only with a process code 13 and 15</p> <p><b>Record-Date CE</b></p> <p><u>Definition:</u> For process code 13: - this date is equal to Drawing-Date For other process code: - The date at which positions are struck at the end of the business day to know which parties will receive the entitlement.</p> <p><u>Role:</u> - For information and possible control of the filling of the CE.</p> <p><u>Possible values:</u> Format YYYYMMDD.</p>		

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**(obsolete)** COE Indicator for application on tradesDefinition:

Indicates if corporate event have to be applied on trades or not.

Role:

Identification of application of the COE on Trades.

Possible values:

Always blank ' '.

**(obsolete)** COE Indicator for application on FailsDefinition:

Indicates if corporate event have to be applied on fails or not.

Role:

Identification of application of the COE on Fails.

Possible values:

Always blank ' '.

**Ex Date**Definition:

For process code 13:

- this date is equal to Lost of drawing-Date

For other process code:

the date as from which trading (including exchange and OTC trading) occurs on the underlying security without the benefit.

For the reorganization event, this date is fictitious and equal to Record-Date + 1.

Possible values:

Format YYYYMMDD.

For the reorganization event (process code 13&18), this date equals to

- Record-Date - 2 if market Portugal
- Record-Date + 1 if other market

**Payment Date**Definition:

For process code 13:

- this date is the First settlement Date after the drawing.

For other process codes:

- the date at which the distribution is due to take place (cash and/or securities).

Possible values:

Format YYYYMMDD.

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## CAEV Corporate Action Event Type Indicator (ISO Code)

### Definition:

CAEV code is an ISO standard denomination of CE. It is henceforth used for each COE for each segment.

### Role:

- For information.

### Possible values:

<b>ESGP Corporate Action Event Type Indicator</b>	<b>CAEV Corporate Action Event Indicator</b>	<b>Description</b>	<b>Description of the origine of Interim Security Distribution</b>
DIST	BONU	Bonus Issue	
DIST	DECR	Capital reduction	
DIST	DRIP	Dividend Reinvestment	
DIST	DVCA	Cash dividend	
DIST	DVSE	Stock dividend	
DIST	INTR	Interest	
DIST	RHDI	Distribution of interim security	Bonus Issue
DIST	RHDI	Distribution of interim security	Capital reduction
DIST	RHDI	Distribution of interim security	Dividend Reinvestment
DIST	RHDI	Distribution of interim security	Cash dividend
DIST	RHDI	Distribution of interim security	Dividend Option
DIST	RHDI	Distribution of interim security	Call on rights
DIST	RHDI	Distribution of interim security	Interest
REOR	CHAN	Change	
REOR	DRAW	Drawing	
REOR	MRGR	Merger	
REOR	REDM	Final maturity	
REOR	SPLF	Stock split	
REOR	PARI	Pari passu	