

SETTLEMENT CONNECT

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Description of file -Settlement information 2.4

JANVIER 2007

PRIVATE FILE

SETTLEMENT INFORMATION FILE

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<p>DEFINITION</p> <p>This document concerns particularly the file "SETTLEMENT INFORMATION" which provides the members with the instructions to be settled next day sent to the settlement platforms and the detailed information to reconstitute them.</p> <p>The global rule is to send one file for each Clearing Member Firm per Settlement segment¹ and per business day.</p> <p>The number of files will be 4 per CMF²:</p> <ul style="list-style-type: none"> ▪ One on the French segment, ▪ One on the Belgian segment, ▪ One on the Dutch segment, ▪ One on the Portuguese segment. <p>The aim of this file is to give each Clearing Member Firm the detail of its positions in relation with the settlement at different timing of the business day:</p> <ul style="list-style-type: none"> ▪ After the partial netting process (record 10) ▪ After having received the final fails from the (I)CSD and opened positions (following COE on fails) and before corporate events application (record 20) ▪ After having applied the corporate events on fails (record 30), ▪ After the buy - in management, ▪ After the pre netting, ▪ After corrections keyed-in by the Clearing Organisation users.(record 40, 50, 60, 61, 65 and 70) <p>The file also gives to each Clearing Member Firm, the detail of the corporate events application (book entries information) on its positions (record 25).</p> <p>This file is composed of 16 types of records.</p> <ul style="list-style-type: none"> ▪ Two of them are main technical records: one header record and one footer record. ▪ The two others are technical records used to gathered data per Clearing organisation: one header record and one footer record. ▪ The two others are technico-functional records used to gather data per Clearing organisation / settlement platform: one header record and one footer record. ▪ Ten of them are functional records, aiming to describe the member's situation at different timing/ process of the day according to the Clearing organisation and the settlement platform. <p>All the records of type "10" to "70" are communicated by CO and settlement platform.</p>	
<p>¹ A settlement segment is the set of the clearing segments belonging to the same Clearing Organisation. ² A CMF not entitled on a settlement segment will receive an empty file: headers, footers, empty body</p>	

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MAIN HEADER

HEADER (GATHERING DATA PER CLEARING ORGANIZATION)

Sub HEADER (GATHERING DATA PER CLEARING ORG. AND SETTLEMENT PLATFORM)

Record 10: Positions resulting from the partial netting process

Record 20: Fails positions before application of the corporate events & open positions with ISD>D created by application of COE.

Record 25: Corporate Events book entries.

Record 30: Fails positions after application of the corporate events

Record 40: Positions created manually by LCH.Clearnet

Record 50: Non-settled positions cancelled manually by LCH.Clearnet operational

Record 60: Final standard guaranteed instructions to be settled the next business day (per DA, per security id.)

Record 61: Final guaranteed instructions, linked to buy in regularisations, to be settled the next business day (per DA, per security id)

Record 65: Final standard non - guaranteed instructions to be settled the next business day (Per DA, per security id.)

Record 70: Net cash amount to be paid/received next day (per currency) cash adjustments due to the cash corporate events

Sub FOOTER (GATHERING DATA PER CLEARING ORG. AND SETTLEMENT PLATFORM)

FOOTER (GATHERING DATA PER CLEARING ORGANIZATION)

MAIN FOOTER

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D = Current business date

For the current business date (D), the file contains the following information, dispatched per distinct record types listed below:

Record type "00010": These records provide members with positions resulting from the partial netting process i.e. after the roll-up into the Delivery Account of positions having reach their notification date. The records are provided per Delivery Account and security id, the intended settlement date (ISD) being always D+1.

If a correction has been entered by a LCH.Clearnet before the partial netting process, with an intended settlement date equal to the next business date (creation of a position), this correction is taken into account in the partial netting process and impacts the content of record of type "00010".

Record type "00020": These records gives the details of the fails positions registered in the LCH.Clearnet system at the end of the settlement cycle of the day and **before application of corporate event on fails**. This type is created only in case the settlement platform doesn't handle the corporate events on fails positions.

It can also concern fails positions resulting from exceptional corrections (with an intended settlement date equal or less than the current business day) keyed-in by LCH.Clearnet after rejections of settlement instructions by the Settlement Platform.

Are also included open positions (ISD>D) resulting from the processing of corporate event on fails the previous days.

The records are provided per Delivery Account, intended settlement date and security id.

When final fails are cancelled at the end of the day by the (I)CSD, the "(I)CSD instruction's reference" field is filled as follows:

For ESES

In case of partial fails (due to the partial settlement, the "(I)CSD instruction's reference" field contains the new reference created by ESES.

Otherwise, it contains the original "LCH.Clearnet instruction's reference"

Examples:

- **Partial Fail**

LCH.Clearnet				
Instruction's reference	Quantity	cash amount	status	CSD instruction's reference
2005-01-17440107	200	2000	ADN	
Settlement CSD				
2005-01-17440107	100	1000	DEN	
2005-01-17440107	100	1000	STP	DNP1234567890123

- **Global Fail**

LCH.Clearnet				
Instruction's reference	Quantity	cash amount	status	CSD instruction's reference
2005-01-17440107	200	2000	ADN	2005-01-17440107
Settlement CSD				
2005-01-17440107	200	2000	STP	2005-01-17440107

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- Other (I)CSDs

This field contains the original "LCH.Clearnet instruction's reference"

Examples:

- Partial Fail

LCH.Clearnet Instruction's reference	Quantity	cash amount	status	CSD instruction's reference
2005-01-17440107 Settlement CSD	200	2000	ADN	
2005-01-17440107	100	1000	DEN	
2005-01-17440107	100	1000	STP	2005-01-17440107

- Global Fail

LCH.Clearnet Instruction's reference	Quantity	cash amount	status	CSD instruction's reference
2005-01-17440107 Settlement CSD	200	2000	ADN	2005-01-17440107
2005-01-17440107	200	2000	STP	2005-01-17440107

The records are provided per Delivery Account, intended settlement date and security id.

Record type "00025": These records gives the details of the book entries generated by the corporate event processing.

The "comment" field includes several information in relation with the kind of corporate:

- Corporate event base operation code (length 5 alphanumeric),
- Corporate event type (length 2 alphanumeric),
- Corporate event id (length 6 numeric),
- Functional event (length 9 numeric),
- Functional event order number (length 3 numeric),
- ISO Corporate Action Event Indicator (length 4 alphanumeric).

The records are provided per DA, per intended settlement date, per security id.

The field "book entry-type" explains the impacts of the corporate events, the following types of book entry are used:

- CE1: Cancellation following a corporate event
- CE2: Creation following a corporate event
- CE7: Creation following CE of type 7

When a cancelled failed confirmation is sent by the CSD, the "(I)CSD instruction's reference" field is filled as follows:

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For ESES

In case of partial fails (due to partial settlement), the "(I)CSD instruction's reference" field contains the new reference created by the CSD.

Otherwise, it contains the original "LCH.Clearnet instruction's reference"

Examples:

- **Partial Fail**

LCH.Clearnet Instruction's reference	Quantity	cash amount	status	CSD instruction's reference
2005-01-17440107	200	2000	ADN	
Settlement CSD				
2005-01-17440107	100	1000	DEN	
2005-01-17440107	100	1000	STP	DNP1234567890123

- **Global Fail**

LCH.Clearnet Instruction's reference	Quantity	cash amount	status	CSD instruction's reference
2005-01-17440107	200	2000	ADN	2005-01-17440107
Settlement CSD				
2005-01-17440107	200	2000	STP	2005-01-17440107

- **Other (I)CSDs**

The "(I)CSD instruction's reference" field contains the original "LCH.Clearnet instruction's reference"

Examples:

- **Partial Fail**

LCH.Clearnet Instruction's reference	Quantity	cash amount	status	CSD instruction's reference
2005-01-17440107	200	2000	ADN	
Settlement CSD				
2005-01-17440107	100	1000	DEN	
2005-01-17440107	100	1000	STP	2005-01-17440107

- **Global Fail**

LCH.Clearnet Instruction's reference	Quantity	cash amount	status	CSD instruction's reference
2005-01-17440107	200	2000	ADN	2005-01-17440107
Settlement CSD				
2005-01-17440107	200	2000	STP	2005-01-17440107

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Record type "00030": These records provide the members with details of the fails positions registered in the LCH.Clearnet system at the end of the settlement cycle, **after application of the corporate event but before the buy-in triggering process** (concerns all fails even those not changed / adjusted by Corporate Event). Just as for record type "00020", this record is only fed in case the settlement platform doesn't handle the corporate events on fails positions.

The records are provided per Delivery Account, intended settlement date and security id.

These records include also:

- The result of a distribution event (i.e. market claims generated on fails) or the result of a reorganisation event (additional transformed positions) regardless the intended settlement date of the position that can be the next business day or more later.
- Fails positions modified or created exceptionally by "correction" allowing LCH.Clearnet to manage very specific corporate events.
- Any open positions (ISD>D) created by the application of Corporate event the previous days (as SIF20).

Record type "00040": This record describes the positions created manually by LCH.Clearnet following:

1) Either a reject of an instruction by the Settlement Platform, when the ISD of the position is less or equal to the current business date. This position will be taken into account in the pre-netting process and consequently will impact the content of the records with the record type "60".

2) Or the finalization of the buy-in procedure. These positions will be settled separately on the LCH.Clearnet buy-in account (without participation nor in the partial netting process nor in the pre-netting process).

3) Or due to the manual processing of corporate event (for instance ISD> D+1).

The records are provided per DA, per intended settlement date, per security id.

Two dedicated fields allow the members to deduct the reason of the manual correction:

- The book entry-type,
- The book entry comment.

The following types of book entry will be used:

- MC2: Manual Creation following a specific corporate event
- MBC: Manual Creation following the closure of the buy-in procedure
- MCR: Manual Creation following correction due to rejections or exceptional errors

The book entry comment (free comment on 30 characters) is aimed to explain the reason of the movement.

Record type "00050": These records give the non-settled positions cancelled manually by LCH.Clearnet (most of them due to the buy-in process).

The records are provided per DA, per intended settlement date and per security id.

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The following book-entry types will be used:

- MD1: Manual Cancellation following a specific corporate event,
- MBD: Manual Cancellation on a buy-in position following the closure of the buy-in procedure,
- MDE: Manual Cancellation following correction due to rejections or exceptional errors,
- MST: Manual settlement of a position.

The book entry comment (free comment on 30 characters) is aimed to explain the reason of the movement.

The following situations can occur:

- Partial or total cancellation of an existing position which reduces the cash amount or the net quantity,
- Manual settlement of an existing position for which the Clearing system has not received an automatic feedback from the settlement platform.

Record type "00060": These records provide the members with the final standard guaranteed settlement instructions to be settled the next business day after the pre-netting, the buy-in process and after aggregation of all positions having different ISDs. The field "ISD" date is always be the next business date.

The records are provided per DA, per security id and ISD (equal to the next business date).

Those records reflecting information sent to the Settlement Platform contain the unique reference given by LCH.Clearnet. This reference will be indicated in the settlement results sent by the Settlement Platforms.

Record type "00061": These records provide the members with the settlement instructions linked to buy-in regularisations. Data deal with the final guaranteed instructions to be settled the next business day after the pre-netting, the buy-in process and after aggregation of all positions having different ISD.

The records are provided per DA, per security id regardless their original ISD.

Those records reflecting information sent to the Settlement Platform contain the single reference given by LCH.Clearnet. This reference will be indicated in the settlement results sent by the Settlement Platforms. The field "ISD" date is always be the next business date.

Record type "00065": These records provide the members with the non guaranteed instructions to be settled the next business day.

The records are provided per DA, per security id and ISD.

Those records reflecting information sent to the Settlement Platform contain the single reference given by LCH.Clearnet and the C21_trade leg id. and the business date of C21 . For those records, the field "ISD" date is always be the next business date.

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Record type "00070": These records describe the net cash amount to be paid/received per each CMF, per ISD, per currency, and per settlement platform knowing that the settlement platform is given in the sub-header. It informs the member with the cash obligation required for the next business day by the settlement provider. A specific field, named "Cash adjustments", has been foreseen in order to inform the cash adjustments due to the cash corporate events.

These records are provided by settlement platform and settlement currency, the intended settlement date being always = D+1.

Each record type is described below.

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Glossary

Book entry: Movement impacted the position at the delivery account level. It can concern the quantity and/or the cash amount.

Cash Addr.: Part of the settlement address. (Cash Address)

CMF: Clearing Member Firm

DA: Delivery Account

Sec. Addr.: Part of the settlement address. (Security Address)

Preliminary remark:

For all numeric data, the IFT/QMT format is used.

For all numeric data, data are aligned on the right of the field and completed by '0' on the left.

For all alphanumeric data, data are aligned on the left of the field and completed by ' ' on the right.

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FILE NAME

	Mandatory	Length	Position	Type
- Origin	Y	1	1	alphanumeric
- Platform	Y	1	2	alphanumeric
- Member code	Y	8	3	alphanumeric
- Settlement Segment	Y	2	11	alphanumeric
- File Type	Y	3	13	alphanumeric
- Julian date	Y	3	16	extended numeric

Total 18 characters

Origin

Definition:

Type of the record.

Value 'E'.

Platform

Definition:

Type of the file.

Value 'P' or 'H'.

Member Code

Definition:

Code of the member corresponding to the Clearing Member Firm.

Settlement Segment

Definition: set of the clearing segments belonging to the same Clearing Organisation.

Value : 'FR' or 'BE' or 'NL' and 'PT'

File type

Definition:

Type of the file.

Value 'SIF'.

Julian date Day Number

Definition:

Number of day since the beginning of the year. (from 1 to 365 or 366)

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MAIN HEADER

	Mandatory	Length	Position	Type
- Record type	Y	5	1	alphanumeric
- File type	Y	10	6	alphanumeric
- Datetime creatio	Y	14	16	extended numeric
- Business date	Y	8	30	extended numeric
- Member co	Y	12	38	alphanumeric
- Filler	Y	463	50	alphanumeric

Total 512 characters

Record type

Definition:

Type of the record.

Value '00000'.

File type

Definition:

Type of the file.

Value 'NSISGBRES'.

Datetime creation

Definition:

Date and time of the creation of the file.

Format: CCYYMMDDHHMMSS.

Business date

Definition:

Reference day in Settlement Connect.

Format: CCYYMMDD.

Member Code

Definition:

Code of the member corresponding to the Clearing Member Firm.

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MAIN FOOTER

	Mandatory	Length	Position	Type
- Record type	Y	5	1	alphanumeric
- File type	Y	10	6	alphanumeric
- Line coun	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 'NSISCGBRES'.

Line counter

Definition:

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

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HEADER used to gather data per Clearing Organisation

	Mandatory	Length	Position	Type
- Record type	Y	5	1	alphanumeric
- File typ	Y	10	6	alphanumeric
- Datetime creation	Y	14	16	extended numeric
- Business date	Y	8	30	extended numeric
- Member code	Y	12	38	alphanumeric
- Clearing organisation Id	Y	5	50	alphanumeric
- Filler	Y	458	55	alphanumeric

Total 512 characters

Record type

Definition:

Type of the record.

Value '00001'.

File type

Definition:

Type of the file.

Value 'NSISCBRES'.

Datetime creation

Definition:

Date and time of the creation of the file.

Format: CCYYMMDDHHMMSS.

Business date

Definition:

Reference day in Settlement Connect.

Format: CCYYMMDD.

Member Code

Definition:

Code of the member corresponding to the Clearing Member Firm.

Clearing organisation Id

Definition:

Id of the clearing organisation.

Value 'SBF'

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FOOTER used to gather data per Clearing Organisation

	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 '99998'.

File type

Definition:

Type of the file.
Value 'NSISCGBRES'.

Line counter

Definition:

Number of data records, according to the Clearing organisation, including header and footer lines.

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SUB- HEADER used to gather data per Clearing Organisation/ Settlement Platform

	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
- Member code	Y	12	38	alphanumeric
- Clearing organisation Id	Y	5	50	alphanumeric
- Settlement platform	Y	3	55	alphanumeric
- Filler	Y	455	58	alphanumeric

Total 512 characters

Record type

Definition:

Type of the record.

Value '00002'.

File type

Definition:

Type of the file.

Value 'NSISCBRES'.

Datetime creation

Definition:

Date and time of the creation of the file.

Format: CCYYMMDDHHMMSS.

Business date

Definition:

Reference day in Settlement Connect.

Format: CCYYMMDD.

Member Code

Definition:

Code of the member corresponding to the Clearing Member Firm.

Clearing organisation Id

Definition:

Id of the clearing organisation.

Value 'SBF'

(I)settlement platform

Definition:

Code representing one or several CSDs or ICSDs where the instructions can be settled

Values:

"BNB": used for the X/N securities listed on Euronext Brussels

"CIK": used by the Belgian CSD CIK for the settlement of Euronext Brussels securities

"EB": used by the ICSD EB

"NEC": used by the Dutch CSD NECIGEF and NIEC

"EF": used by the French CSD EF.

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“IB” used by the Portuguese CSD IB

The table below gives a relation between the depository code and the settlement platform

Depository code	Settlement platform
00001	EF
00002	CIK
00003 and 00007	NEC
00004	BNB
00006	EB
00010	IB

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FOOTER used to gather data per Clearing Organisation/ Settlement Platform

	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 '99997'.

File type

Definition:

Type of the file.
Value 'NSISCGBRES'.

Line counter

Definition:

Number of data records, according to the Clearing organisation and settlement platform, including header and footer lines.

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DETAIL RECORD

Record structure

	Mandatory	Length	Position	Type
- Record type	Y	5	1	alphanumeric
- LCH.Clearnet instruction's reference	N	16	6	alphanumeric
- Member DA Id	N	15	22	alphanumeric
- Settlement agent Id	N	12	37	alphanumeric
- Account Id of the Sec. Addr.	N	23	49	alphanumeric
- Sub-Account Id of the Sec. Addr.	N	23	72	alphanumeric
- Account type of the Sec. Addr.	N	2	95	alphanumeric
- Account nature of the Sec. Addr.	N	3	97	alphanumeric
- ICPG indicator of the Sec. Addr.	N	1	100	alphanumeric
- FININFO Depository Code	Y	5	101	alphanumeric
- Bank Id of the Cash Addr.	N	12	106	alphanumeric
- Payment agent Id of the Cash Addr.	N	12	118	alphanumeric
- Account Id of the Cash Addr.	N	23	130	alphanumeric
- Intended Settlement Date	Y	8	153	extended numeric
- ISIN code	N	12	161	alphanumeric
- Trading code	N	40	173	alphanumeric
- Book entry type	N	3	213	alphanumeric
- Quantity IFT	N	1	216	alphanumeric
- Quantity QMT	N	18	217	extended numeric
- Quotation currency	N	3	235	alphanumeric
- Quantity unit	N	3	238	alphanumeric
- Cash amount IFT	Y	1	241	alphanumeric
- Cash amount QMT	Y	18	242	extended numeric
- Cash adjustment amount IFT	N	1	260	alphanumeric
- Cash adjustment amount QMT	N	18	261	extended numeric
- Payment currency	Y	3	279	alphanumeric
- Book entry comment	N	30	282	alphanumeric
- C21 Trade leg id	N	10	312	alphanumeric
- Business date C21	N	8	322	extended numeric
- (I)CSDs instruction's reference	N	16	330	alphanumeric
- Filler	Y	167	346	alphanumeric

Total

512 characters

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Record type

Definition:

Type of the record.

Values:

- "00010": Positions resulting from the partial netting,
- "00020": Fails positions after the end of settlement cycle of the relevant settlement platform, before the application of the corporate events on fails.
- "00025": Book entries description created by the corporate events process by settlement connect.
- "00030": Fails positions after the application, in Settlement Connect, of the corporate events on fails and additional positions (market claims or new transformed positions) resulting from the application, in Settlement Connect, of the corporate events on fails,
- "00040": Book entries representing the manual corrections which increase the positions,
- "00050": Book entries representing the manual corrections which decrease the positions,
- "00060": Standard guaranteed instructions sent to the settlement platform the evening of the current business date
- "00061": Guaranteed instructions created by the buy in regularisation process and sent to the settlement platform the evening of the current business date
- "00065": Non-guaranteed instructions sent to the settlement platform the evening of the current business date,
- "00070": Cash summary for the clearing member firm by settlement platform id, by payment currency and intended settlement date including:
 - o The net cash amount foreseen,
 - o The cash adjustment amount due to a cash corporate event.

LCH.Clearnet instruction's reference

Definition:

Used for the record type "00020", "00025", "00060", "00061" and "00065".
reference of the instruction given by LCH.Clearnet.

Member DA Id

Definition:

Used for record types "00010", "00020", "00025", "00030", "00040", "00050", "00060", "00061", "00065".

Id. of the delivery account of the member in Settlement Connect.

Delivery Account External ID: 15 alphanumeric positions.

- First 2 positions: Market segment → FR / BE / NL/PT
- 3rd to 5th position: Appointed CSD → EFF / EBB / CIK / X/N / ENL/ IBP
- 6th to 10th position: the Clearing Member ID on 5 digits
- 11th to 12th position: to indicate if the CM itself or his SA (TMF or 3th party) will organize the settlement.
- 13th to 15th position: to number the amount of DA accounts per CM per clearing segment (not for the 4 places together).

For instance:

FR-EFF- (member's code on 5digits)-CM-001
 FR-EFF- (member's code on 5digits)-SA-002
 BE-CIK - (member's code on 5digits)-CM-001
 BE-CIK - (member's code on 5digits)-SA-002
 BE-X/N - (member's code on 5digits)-CM-001
 BE-X/N - (member's code on 5digits)-CM-002
 NL-ENL- (member's code on 5digits)-CM-001

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<p>NL-ENL- (member's code on 5digits)-SA-002 PT-IBP - (member's code on 5digits)-CM001 PT-IBP - (member's code on 5digits)-SA002</p> <p>Settlement agent Id <u>Definition:</u> Used for record types "00010", "00020", "00025", "00030", "00040", "00050", "00060", "00061", "00065". Id of the settlement agent.</p> <p>Account Id of the Sec. Addr. <u>Definition:</u> Used for record types "00010", "00020", "00025", "00030", "00040", "00050", "00060", "00061", "00065". Account id of the security address corresponding to the member delivery account.</p> <p>Sub-Account Id of the Sec. Addr. <u>Definition:</u> Used for record types "00010", "00020", "00025", "00030", "00040", "00050", "00060", "00061", "00065". Sub Account id of the security address corresponding to the member delivery account.</p> <p>Account type of the Sec. Addr. <u>Definition:</u> Used for record types "00010", "00020", "00025", "00030", "00040", "00050", "00060", "00061", "00065". Account type of the security address corresponding to the member delivery account.</p> <p>Account nature of the Sec. Addr. <u>Definition:</u> Used for record types "00010", "00020", "00025", "00030", "00040", "00050", "00060", "00061", "00065". Account nature of the security address corresponding to the member delivery account.</p> <p>ICPG indicator of the Sec. Addr. <u>Definition:</u> Used for record types "00010", "00020", "00025", "00030", "00040", "00050", "00060", "00061", "00065". ICPG indicator of the security address corresponding to the member delivery account. <u>Values:</u></p> <ul style="list-style-type: none"> ▪ "0", ▪ "1", ▪ "2", ▪ "3". <p>Fininfo Depository Code Id <u>Definition:</u> Depository code communicated by Fininfo.</p> <p>If several depositories codes are found (i.e. '00001' and '00006') the system will only retain the one which matches with the settlement platform designated in the Delivery account of the CMF The field can exceptionally be empty if the security is not eligible in the settlement platform of the DA(in case of a wrong parameterisation of the PA/DA roll-up rules).</p>	

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<p>Used for record types "00010", "00020", "00025", "00030", "00040", "00050", "00060", "00061", "00065".</p> <p>Values:</p> <ul style="list-style-type: none"> ▪ "00001" for EUROCLEAR France, ▪ "00002" for EUROCLEAR Belgium, ▪ "00003" for EUROCLEAR Netherlands, ▪ "00004" for Belgian bonds settled in BNBX/N, ▪ "00006" for EUROCLEAR Bank, ▪ "00007" for EUROCLEAR Netherlands. ▪ "00010" for INTERBOLSA <p>Reminder: The following depository codes id are linked to NOT guaranteed securities and will not reported in the" SIF" file:</p> <ul style="list-style-type: none"> ▪ "00005" for Euronext Brussels VIF ▪ "00008" for Euronext Amsterdam physical ▪ "00009" for Euronext Paris securities non EUROCLEAR France <p>Bank Id of the Cash Addr. <u>Definition:</u> Used for record types "00010", "00020", "00025", "00030", "00040", "00050", "00060", "00061", "00065". Payment bank id of the cash address corresponding to the member delivery account and the payment currency.</p> <p>Payment agent Id of the Cash Addr. <u>Definition:</u> Used for record types "00010", "00020", "00025", "00030", "00040", "00050", "00060", "00061", "00065". Id of the payment agent of the cash address corresponding to the member delivery account and the payment currency.</p> <p>Account Id of the Cash Addr. <u>Definition:</u> Used for record types "00010", "00020", "00025", "00030", "00040", "00050", "00060", "00061", "00065". Account id of the cash address corresponding to the member delivery account and the payment currency.</p> <p>Intended Settlement date <u>Definition:</u> Depending on the record type,</p> <ul style="list-style-type: none"> ▪ If record type "00010", "00020", "00030": Intended settlement date of the original position registered at DA level (always = to the next settlement business day (D+1 for record type "00010" ▪ If record type "00040", "00050", "00025": Intended settlement date of the book entry. ▪ If record type "00060", "00061", "00065": Intended settlement date of the settlement instruction generated by LCH.Clearnet (always = to the next business day: D+1), ▪ If record type "00070": Intended settlement date corresponding to the cash aggregation (always D+1). 	

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ISIN code

Definition:

Used for record types "00010", "00020", "00025", "00030", "00040", "00050", "00060", "00061", "00065".

ISIN code of the security.

Trading code

Definition:

Used for record types "00010", "00020", "00025", "00030", "00040", "00050", "00060", "00061", "00065".

Trading code of the contract.

Book entry type

Definition:

Used for the record types "00025", "00040" and "00050".

Type of the manual correction applied on the position.

Values:

For record type "00025":

- CE1: Cancellation following a corporate event
- CE2: Creation following a corporate event
- CE7: Creation following CE of type 7

For record type "00040":

- MC2: Manual Creation following a specific corporate event
- MBC: Manual Creation following the closure of the buy-in procedure
- MCR: Manual Creation following correction due to rejections or exceptional errors

For record type "00050":

- MD1: Manual Cancellation following a specific corporate event,
- MBD: Manual Cancellation on a buy-in position following the closure of the buy-in procedure,
- MDE: Manual Cancellation following correction due to rejections or exceptional errors,
- MST: Manual settlement of a position.

Quantity

Definition:

Used for record types "00010", "00020", "00025", "00030", "00040", "00050", "00060", "00061", "00065".

Depending on the record type,

- If record type "00010", "00020", "00030": quantity of the position,
- If record type "00040", "00050", "00025": quantity of the book entry,
- If record type "00060", "00061", "00065": quantity of the instruction,
- If record type "00070": not used (set to 0)

Quotation currency

Definition:

Used for record types "00010", "00020", "00025", "00030", "00040", "00050", "00060", "00061", "00065".

Quotation currency of the security.

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<p>Quantity unit <u>Definition:</u> Used for record types "00010", "00020", "00025", "00030", "00040", "00050", "00060", "00061", "00065". Expression mode of the quantity. <u>Values:</u></p> <ul style="list-style-type: none"> ▪ "UNT", ▪ "FMT". <p>Cash amount <u>Definition:</u> Depending on the record type,</p> <ul style="list-style-type: none"> ▪ If record type "00010", "00020", "00030": cash amount of the position, ▪ If record type "00040", "00050", "00025": cash amount of the book entry, ▪ If record type "00060", "00061", "00065": cash amount of the instruction, ▪ If record type "00070": cash amount corresponding to the sum of the instruction cash amounts for the clearing member firm, the settlement platform, the payment currency and the intended settlement date. <p>Cash adjustment amount <u>Definition:</u> Used for record type "00070". Cash amount corresponding to the sum of cash market claims per clearing member firm, settlement platform, payment currency and intended settlement date resulting from the processing of cash corporate event.</p> <p>Payment currency <u>Definition:</u> Payment currency of the security.</p> <p>Book entry comment <u>Definition:</u> Used for the record type "00040" and "00050". Free text corresponding to the manual correction. Used also for the record type "00025", to identify to which corporate event corresponds the book entry given in record type "00025"; this field gives the following information:</p> <ul style="list-style-type: none"> ▪ Corporate event base operation code (length 5 alphanumeric), ▪ Corporate event type (length 2 alphanumeric), ▪ Corporate event id (length 6 numeric), ▪ Functional event (length 9 numeric), ▪ Functional event order number (length 3 numeric), ▪ ISO Corporate Action Event Indicator (length 4 alphanumeric). <p>C21 Trade Leg ID <u>Definition:</u> Used for the record type "00065". C21 trade leg id of the non-guaranteed trade.</p>	

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Business date C21

Definition:

Used for the record type "00065".
C21 business date of the non-guaranteed trade.

(I)CSDs instruction Reference

Definition:

Used for the record type "00020" and "00025"

For ESES:

In case of partial fail, the "(I)CSD instruction's reference" field contains the new reference created by ESES; otherwise, the "(I)CSD instruction's reference" field contains the original "LCH.Clearnet instruction's reference"

For other (I)CSDs:

The "(I)CSD instruction's reference" field contains always the original "LCH.Clearnet's reference"