DERIVATIVES CLEARING
Interface Files

Technical Specifications

23/11/2017

REVISION LIST

Ver.	Paragraph	Revision Information - Reason for Change
1.0		First version
1.0.1		Event type possible values for deliveries file
1.0.2		Info on aggregation/detail levels Field position correction on some files. Clearing members field reduced to 10 characters in length Addition of Settlement Amount and Settlement Currency in Deliveries File Addition of Currency in Margin Requirements File Margin Collateral Analysis File Cash Settlement File Fees File
1.0.3		BBGID for series not mandatory
1.0.4		Position Accounts File Trades file input :Some fields (trading code etc) not examined when CM
1.0.5		Fees File corrections on starting position and field length Deliveries File corrections on starting position and field length New fields in Margin Collateral Analysis File (DSS internal code and symbol for securities as collateral) New field in Fixing Values File (Open interest) rename to Fixing Values and Open Interest New event type in Cash Settlement Type. Notation and Notes Parameter description New Files: Risk Parameters, Markets, Risk Prices, Implied Volatility
1.0.5.1		Risk parameters : Correction AFB (Bought)) Cash Settlement File: Reverse sign on settlement amount to reflect member's point of view.
1.0.6.1		Positions for trading members file, Two new fields included in trades file (List ID, Client Order ID) Trades file field format adjusted to other files notation, File name description for trades files Export Files List.
1.0.7.0		Stock Lending Import File Lending Applications-Actions File Lent Quantity File.
1.0.8		Fees File: Field mandatory status changes. Event type "11" description changed, new default parameter for automated file generation. Trades file :New fields, Field mandatory status changes
1.0.9		New files: Position Accounts and Trading Codes Import File Risk Analysis File Fees File: Field mandatory status changes, parameters changes.
1.1.0		Rename: Position Accounts and Trading Codes Import File to Entity Manipulation Import file New file: Transaction Manipulation Import File. More files added to automated generation procedure
1.1.1		Lending Applications-Actions file:new actions and action descriptions rephrase Import Stock Lending File: success file row, serial number length change. Trades file:fix documentation about Group of Related Fields (Field can be changed?) Documentation update for file parameters
1.1.2		Filename change :Entity Manipulation Import File to Positions accounts and trading codes
1.1.3		New info in Series File
1.1.4		Two new event types in the Fees file relevant to indirect/direct clearing. Margin Requirements file: rephrase to omit references to netting since this not always the case anymore.

1 Introduction

This document describes the files that the DSS exports or imports in order to provide clearing and settlement services for derivatives. No files concerning securities settlement, clearing or registry services are presented in this document. Those files are described in other documents. Please take into account the “Notation and Notes” section located in annex A for better understanding of the following specification. During the rest of this document the term CS is used to collectively refer to the clearing services mentioned above.

Each file type describing chapter comprises of three sections, a narrative description of the file's usage, contents and possible variations, a formal specification of the file rows and where needed for exported files, a formal specification of the generation parameters required by the DSS for properly providing the requested content detail level.

2 Positions File

The positions file exported by the **CS**, provides detailed information in different levels of granularity about accounts' positions (series, number of contracts, etc). The file can be exported in three different ways depending on the aggregation level requested. The three supported aggregation levels are:

- No Aggregation, where all positions are presented up to Position Account level with no aggregation at all.
- Clearing Sub Account Aggregation, where all positions of P.As are netted up to the corresponding Clearing Subaccount level.
- Clearing Account Aggregation, where all positions of P.As are netted up to the corresponding Clearing Account level.

Besides choosing the aggregation level, the DSS allows users to select the type of position required, that is **Projected** or **Final**, according to the following logic:

The DSS distinguishes between positions due to already finalized clearing instructions and positions estimated by taking into account both finalized and not yet finalized clearing instructions (pertinent to trading transactions not yet finalized in the **CS**).

The DSS interface allows users to select the aggregation level and content type by choosing to export different file types (as indicated by their file name prefixes).

All available choices for the aggregation level, content type, filename description (prefix) and title are presented in the following table:

Aggregation level	Content Type	Title	File Description (filename prefix)
Clearing Account Aggregation	Final	Positions on Series Per Clearing Account	Positions_on_Series_Per_Clearing_Account
Clearing Sub Account Aggregation	Final	Positions on Series Per Clearing Sub Account	Positions_on_Series_Per_Clearing_Sub_Account
No Aggregation	Final	Positions on Series	Positions_on_Series
Clearing Account Aggregation	Projected	Projected Positions on Series Per Clearing Account	Projected_Positions_on_Series_Per_Clearing_Account
Clearing Sub Account Aggregation	Projected	Proj. Positions on Series Per Clearing Sub Account	Proj._Positions_on_Series_Per_Clearing_Sub_Account
No Aggregation	Projected	Projected Positions on Series	Projected_Positions_on_Series

File row specification:

Field Name	Mandatory	Starting Position	Length and Type	Comments
Series Country	Y	1	A(2)	Series ISO 3166-1 country code
Series Market	Y	3	A(3)	Series Market reference code. See paragraph 26.1
Series Instrument Group	Y	6	N (3)	Instrument group's reference code the series belongs to. See paragraph 26.2
Series Modifier	Y	9	N(3)	Series Modifier (result of Corporate Action)
Series Underlying BBGID	Y	12	A(12)	BBGID (Bloomberg Identification) identifying the underlying instrument of series.
Series Expiration date	N	24	D(8) ddmmyyyy	Date the instrument expires. May be empty if expiration is not applicable
Series strike price	N	32	N(10,6)	Strike price of series. Empty if strike price is not applicable
Series Trading Code	Y	49	A(25)	Series Trading symbol
Series BBGID	N	74	A(12)	Series Bloomberg Identifier
Position's last modification date	N	86	D(8) ddmmyyyy	The most recent date, on which the system updated the account's position on this series. Empty in case of aggregation.
Position's last modification time	N	94	N(6) hh24miss	The most recent time of the last modification date, at which the system updated the Account's Position on this series. Empty in case of aggregation.
Long Position	Y	100	N(20)	Long position in series kept in the referred Position Account . In case of aggregation, the field holds the net long position in series.
Short Position	Y	120	N(20)	Short position in series kept in the referred Position Account . In case of aggregation, the field holds the net short position in series.
Clearing Member	Y	140	A(10)	DSS internal code of the Clearing Member
Clearing System	Y	150	A(4)	Clearing System that Clearing Account belongs to.
Clearing Account	Y	154	A(10)	If aggregation level is "Clearing Account" then this field identifies the Clearing Account the referred Short and Long positions belong to. If aggregation level is "Clearing Sub Account" then this field identifies the Clearing Account the referred Sub Account belongs to.

Clearing Sub Account	N	164	A(10)	In case of "Clearing Account aggregation" this field is empty. If aggregation level is "Clearing Sub Account" then this field identifies the Sub Account Short and Long Position fields refer to. Finally if no aggregation is requested this field identifies the Clearing Sub Account, the Position Account belongs to.
Position Account's reference code	N	174	A(20)	If no aggregation level is requested this field contains Position Account's unique reference code that position fields refers to. In case of aggregation this field is empty

<u>Generation parameters specification:</u>

Title	Parameter Description	Mandatory	Type	Comment
Positions on Series Per Clearing Account	Parameter Description	Mandatory	Type	Comment
	Clearing System	Y	A(4)	
	Clearing Member	N	A(10)	Default value for this parameter is the exporting member
Positions on Series Per Clearing Sub Account	Parameter Description	Mandatory	Type	Comment
	Clearing System	Y	A(4)	
	Clearing Member	N	A(10)	Default value for this parameter is the exporting member
Positions on Series	Parameter Description	Mandatory	Type	Comment
	Position Account	N	A(20)	
	Series Symbol	N	A(25)	
	Underlying BBGID	N	A(12)	
	Clearing System	Y	A(4)	
	Clearing Account	N	A(10)	
	Clearing Sub Account	N	A(10)	
	Clearing Member	N	A(10)	Default value for this parameter is the exporting member
Projected Positions on Series Per Clearing Account	Parameter Description	Mandatory	Type	Comment
	Clearing System	Y	A(4)	
	Clearing Member	N	A(10)	Default value for this parameter is the exporting member
Proj. Positions on Series Per Clearing Sub Account	Parameter Description	Mandatory	Type	Comment
	Clearing System	Y	A(4)	
	Clearing Member	N	A(10)	Default value for this parameter is the exporting member
Projected Positions on Series	Parameter Description	Mandatory	Type	Comment
	Position Account	N	A(20)	

	Series Symbol	N	A(25)	
	Underlying BBGID	N	A(12)	
	Clearing System	Y	A(4)	
	Clearing Account	N	A(10)	
	Clearing Sub Account	N	A(10)	
	Clearing Member	N	A(10)	Default value for this parameter is the exporting member

3 Margin Requirements File

The margin requirements file, exported by the **CS**, provides detailed information about the required margin in different levels of granularity.

The file can be exported in three different ways depending on the detail level requested. The three supported levels are:

- Full details, where margin requirements are presented up to Position Account level. Risk is recalculated for each P.A. and no collateral or cash is presented.
- Clearing Sub Account detail level, where total requirements are presented for each Clearing Subaccount. No collateral or cash is presented.
- Normal detail level, where total requirements are presented for each Clearing Account.

The CS interface allows users to select the detail level by choosing to export different file types (as indicated by their file name prefixes)..

All available choices for the detail level, filename description (prefix) and title are presented in the following table:

Detail level	Title	File Description
Full Details	Margin Requirement per Position Account	Margin_Requirement_per_Position_Account
Clearing Sub Account	Margin Requirement per Clearing Sub Account	Margin_Requirement_per_ Clearing_ Sub_Account
Normal	Margin Requirement per Clearing Account	Margin_Requirement_per_Clearing_Account

File row specification:

Field Name	Mandatory	Starting Position	Length and Type	Comments
Clearing Member	Y	1	A(10)	DSS internal code for Clearing Member
Clearing System	Y	11	A(4)	Clearing System the Clearing Account belongs to.
Clearing Account	Y	15	A(10)	If the detail level is “Normal” then this field contains the Clearing Account, that risk and collateral refer to. If the detail level is “Full” or “Clearing Sub Account” then this field contains the Clearing Account the referred Clearing Sub Account belongs to

Clearing Sub Account	N	25	A(10)	If the detail level is “Full” then this field contains the Clearing Sub Account the referred Position Account belongs to. If the detail level is “Clearing Sub Account” then this field contains the Clearing Sub Account, that risk refers to. If the detail level is “Normal” then this field is empty.
Position Account’s reference code	N	35	A(20)	Position Account’s unique reference code that risk refers to. The field is valid only if the “Full” detail level has been requested
Risk	Y	55	N(14,2)	Total Risk calculated for Position Account, Clearing Sub Account or Clearing Account according to the detail level
Cash requirement	Y	72	N(14,2)	Minimum extra collaterals required in cash to cover the risk. This field is applicable only if the detail level is “Normal”
Collateral required	Y	89	N(14,2)	Extra collateral value besides minimum cash, required to cover the risk. This field is applicable only if the detail level is “Normal”
Cash Provided	Y	106	N(14,2)	Cash currently taken as collateral for Clearing Account. Applicable only if detail level is “Normal”
Collateral Haircut Value	Y	123	N(14,2)	Haircut value of collateral, besides cash, currently accepted for Clearing Account and already been taken into account. Applicable only if detail level is “Normal”
Currency	Y	140	A(3)	ISO 4227 currency code that Risk, Collateral, and Cash refers to

Generation parameters specification:

Title	Parameter Description	Mandatory	Type	Comment
Margin Requirement per Position Account	Clearing System	Y	A(4)	
	Final	Y	A(3)	Yes= Get final risk computation at the end of day. No = get latest intermediate risk calculation
	Clearing Member	N	A(10)	Default value for this parameter is the exporting member
Margin Requirement per Clearing Sub Account	Clearing System	Y	A(4)	
	Final	Y	A(3)	Yes= Get the final risk computation at the end of day. No = Get the latest intermediate risk calculation

	Parameter Description	Mandatory	Type	Comment
	Clearing Member	N	A(10)	
Margin Requirement per Clearing Account	**Parameter Description**	**Mandatory**	**Type**	**Comment**
	Clearing System	Y	A(4)	
	Clearing Member	N	A(10)	Default value for this parameter is the exporting member
	Final	Y	A(3)	Yes= Get the most recent final risk computation at the end of day. No = Get the latest intermediate risk calculation

4 Vectors File

The vectors file exported by the **CS** provides detailed information regarding the risk parameters (volatilities) for traded products. The filename description (prefix) is "Vectors_File".

File row specification:

Field Name	Mandatory	Starting Position	Length and Type	Comments
Series Country	Y	1	A(2)	Series ISO 3166-1 country code
Series Market	Y	3	A(3)	Series Market reference code. See paragraph 26.1
Series Instrument Group	Y	6	N (3)	Instrument group's reference code series belongs to. See paragraph 26.2
Series Modifier	Y	9	N(3)	Series Modifier (result of Corporate Action)
Series Underlying BBGID	Y	12	A(12)	BBGID (Bloomberg Identification) identifying the underlying instrument of series.
Series Expiration date	N	24	D(8) ddmmyyyy	Date that series expire .It may be empty if expiration is not applicable
Series strike price	N	32	N(10,6)	Strike price of series. Empty if strike price is not applicable
Series Trading Symbol	Y	49	A(25)	Trading Symbol of series.
Series BBGID	N	74	A(12)	Series Bloomberg Identifier
Point	Y	86	N(4)	Serial number of calculation point in vector
Point Spot Price	Y	90	N(10,6)	Spot price to be used in calculations for this point
Low volatility for long positions	Y	107	N(10,6)	Value considering low volatility for Long positions
Low volatility for short positions	Y	124	N(10,6)	Value considering low volatility for Short positions
Med volatility for long positions	Y	141	N(10,6)	Value considering med volatility for Long positions
Med volatility for short positions	Y	158	N(10,6)	Value considering med volatility for Short positions
High volatility for long positions	Y	175	N(10,6)	Value considering high volatility for Long positions
High volatility for short positions	Y	192	N(10,6)	Value considering high volatility for Short positions

Generation parameters specification:

Parameter Description	Mandatory	Type	Comment
Final	Y	A(3)	Yes= Get the vectors calculated for final risk computation at the end of day. No = Get the latest vectors calculated for intermediate risk calculation
Underlying BBGID	N	A(12)	
Series BBGID	N	A(12)	
Series Trading Symbol	N	A(25)	
Instrument Group reference code	N	N(3)	Filter vector files for series of the specific instrument group.

5 Fixing Values and Open Interest File

The fixing values file exported by the **CS** provides detailed information on fixing values and open interest on traded series.
File Description: Fixing_Prices

File row specification:

Field Name	Mandatory	Starting Position	Length and Type	Comments
Series Country	Y	1	A(2)	Series ISO 3166-1 country code
Series Market	Y	3	A(3)	Series Market reference code. See paragraph 26.1
Series Instrument Group	Y	6	N (3)	Instrument group's reference code series belongs to. See paragraph 26.2
Series Modifier	Y	9	N(3)	Series Modifier (result of Corporate Action)
Series Underlying BBGID	Y	12	A(12)	BBGID (Bloomberg Identification) identifying the underlying instrument of series.
Series Expiration date	N	24	D(8) ddmmyyyy	Series expiry date. Empty if expiration is not applicable
Series strike price	N	32	N(10,6)	Strike price of series. Empty if strike price is not applicable
Series Trading Code	Y	49	A(25)	Series Trading symbol
Series BBGID	N	74	A(12)	Series Bloomberg Identifier
Fixing date	Y	86	D(8) ddmmyyyy	Date that fixing values refers to
Fixing value	N	94	N(10,6)	Fixing price for series on fixing date
Open interest	N	111	N(20)	The open interest for the particular series

Generation parameters specification:

Parameter Description	Mandatory	Type	Comment
Fixing Date	N	Date	Format = dd/mm/yyyy. If empty then current date is assumed

Underlying BBGID	N	A(12)	
Series BBGID	N	A(12)	
Series Trading Symbol	N	A(25)	
Instrument Group reference code	N	N(3)	Filter fixing for series of the specific instrument group.
Clearing System	N	A(4)	

6 Deliveries file

The deliveries file exported by the **CS** provides detailed information on physical deliveries due to events like exercise, assignment, expiration, etc.

File Description: Deliveries_File
<u>File row specification:</u>

Field Name	Mandatory	Starting Position	Length and Type	Comments
Event Date	Y	1	D(8) ddmmyyyy	Date that the event took place and the delivery was created
Event Type	Y	9	A(4)	The type of the event that created the delivery. Possible values are T Trade E Exercise A Assign C Close (expiration) R Rectification
Series Country	Y	13	A(2)	Series ISO 3166-1 country code
Series Market	Y	15	A(3)	Series Market reference code. See paragraph 26.1
Series Instrument Group	Y	18	N (3)	Instrument group's reference code series belongs to. See paragraph 26.2
Series Modifier	Y	21	N(3)	Series Modifier (result of Corporate Action)
Series Underlying BBGID	Y	24	A(12)	BBGID (Bloomberg Identification) identifying the underlying instrument of the series.
Series Expiration date	N	36	D(8) ddmmyyyy	Date the instrument expires. May be empty if expiration is not applicable
Series strike price	N	44	N(10,6)	Strike price of series. Empty if strike price is not applicable
Series Trading Code	Y	61	A(25)	Series Trading symbol
Series BBGID	N	86	A(12)	Series Bloomberg Identifier
Type of action	Y	98	A(1)	'D' for delivery 'O' for reception
Delivery quantity	Y	99	N(20)	Quantity to be delivered
Settlement Date	Y	119	D(8) ddmmyyyy	Indented settlement date
Clearing Member	Y	127	A(10)	DSS internal Code for Clearing member responsible for the delivery
Custodian	Y	137	A(10)	Receiving or delivering custodian (DSS internal Code)
Securities account	Y	147	A(10)	Investor's account on DSS system to receive or deliver the underlying security

Position account code	Y	157	A(20)	Unique reference for the position account that held position that created the delivery
Settlement Status	Y	177	A(1)	Current settlement status for the delivery. Possible values are 0 Not Settled, 1 Reserved for internal use, 2 Reserved for internal use, 3 Settled
Settlement Amount	N	178	N(14,2)	Amount of Cash to be settled. If no cash is to be exchanged then this filed is empty or 0
Settlement currency	N	195	A(3)	ISO 4227 code for settlement's amount currency. If there is no cash settlement this field is empty

Generation parameters specification:

Parameter Description	Mandatory	Type	Comment
Settlement Date Start	Y	Date	Format = dd/mm/yyyy.
Settlement Date End	Y	Date	Format = dd/mm/yyyy.
Underlying BBGID	N	A(12)	
Series BBGID	N	A(12)	
Series Trading Symbol	N	A(25)	
Instrument Group reference code	N	N(3)	Filter deliveries resulting from events on series of the specific instrument group.
Clearing Member	N	A(10)	Default value for this parameter is the exporting member

7 Series File

The series file exported by the **CS** provides detailed information about the active series on the Clearing System.

File Description: Series
File row specification:

Field Name	Mandatory	Starting Position	Length and Type	Comments
Series Country	Y	1	A(2)	Series ISO 3166-1 country code
Series Market	Y	3	A(3)	Series Market reference code. See paragraph 26.1
Series Instrument Group	Y	6	N (3)	A number identifying the group that the series instrument type belongs to. See paragraph 26.2
Series Modifier	Y	9	N(3)	Series Modifier (result of Corporate Action)
Series Underlying BBGID	Y	12	A(12)	BBGID (Bloomberg Identification) identifying the underlying instrument of the series.
Series Expiration date	N	24	D(8) ddmmyyyy	Date the instrument expires. May be empty if expiration is not applicable

Series strike price	N	32	N(10,6)	Strike price of series. Empty if strike price is not applicable
Series Trading Code	Y	49	A(25)	Series Trading symbol
Series BBGID	N	74	A(12)	BBGID (Bloomberg Identification) identifying the series
Contract Size	Y	86	N(10,6)	Contract size of series
Class Reference Code	Y	103	A(15)	Classes reference code that series belongs to
Underlying's Trading symbol	Y	118	A(25)	The trading symbol of the underlying instrument
Settlement currency	Y	143	A(3)	ISO 4227 code for currency used for series cash settlement
Valid from	Y	146	D(8) ddmmyyyy	The first day that series is considered as active on DSS.
Valid To	N	154	D(8) ddmmyyyy	The last day that series is considered as active on DSS. This field is present if the series is deactivated before expiration.
Series Isin Code	N	162	A(12)	The isin code associated with the series in question

Generation parameters specification:

Parameter Description	Mandatory	Type	Comment
Underlying BBGID	N	A(12)	
Series BBGID	N	A(12)	
Series Trading Symbol	N	A(25)	
Instrument Group reference code	N	N(3)	Filter series of the specific instrument group.
Clearing System	N	A(4)	

8 Classes File

The series file can be exported from the **CS** and includes detailed information about the classes' specification.

File Description: Classes
File row specification:

Field Name	Mandatory	Starting Position	Length and Type	Comments
Class Name	Y	1	A(50)	A description of the class
Class Abbreviation	Y	51	A(20)	A short description of the class
Class reference code	Y	71	A(15)	A code uniquely identifying the class
Class Instrument Type	Y	86	N(3)	A number identifying the type of instruments this class describes
Class Instrument Type Group	Y	89	N(3)	A number identifying the group that the instrument type of the class belongs to

Class Underlying BBGID	N	92	A(12)	The BBGID (Bloomberg Identification) identifying the underlying instrument of the series described by this class. If the Underlying is another class then this field is empty
Class Underlying DSS internal code	N	104	A(12)	Internal DSS code identifying the underlying equity of the series described by this class. If the underlying instrument is a derivative then this field is empty
Class Underlying Class Reference code	N	116	A(15)	If the underlying instrument is a derivative then this field contains the reference code of the underlying derivative's class.

Generation parameters specification:

Parameter Description	Mandatory	Type	Comment
Underlying BBGID	N	A(12)	
Instrument Type reference code	N	N(3)	Filter series of the specific instrument type.
Instrument Group reference code	N	N(3)	Filter series of the specific instrument group.
Clearing System	N	A(4)	

9 Instrument Types file

The Instrument types file exported by the **CS** provides detailed information about the various instrument types defined in the Clearing System.
File Description: Instrument_Types

File row specification:

Field Name	Mandatory	Starting Position	Length and Type	Comments
Instrument Type's Name	Y	1	A(50)	A description of the type
Instrument Type's Abbreviation	Y	51	A(20)	A short description of the class
Instrument Type Reference Code	Y	71	N(3)	A number identifying the type
Instrument Type Group	Y	74	N(3)	A number identifying the group that the instrument type belongs to. See paragraph 26.2
Market Reference Code	Y	77	N(3)	A number identifying the market the type is linked to. See paragraph 26.1
Exchange Reference Code	Y	80	N(3)	A number identifying the market the type is linked to. See paragraph 26.3

10 Trades file

The Trades file is used to export information regarding the current status of the trades submitted in the system. It is also used as an input file to instruct the **CS** act upon already registered clearing instructions by applying one or more of the following functions:

- “Split” (available to Trading/Clearing Members)
- “Change” (available to Trading/Clearing Members)
- “Giveup/Takeup” (available to Clearing Members)

File Description (this prefix is used when the file is exported via automated procedure):
Trades_File

File row specification:

					Output file from DSS			Input File for Instruction Split provided by T.M. / C.M.		Input File for change Instruction provided by T.M. / C.M.		Input File for GiveUp/TakeUp provided by C.M.	
Field	**Position**	**Length**	**Type**	**Notes**	**Always included (1*)**	**Visible from TM (2*)**	**Visible from CM (3*)**	**Mandatory (M) Optional (O) Not Examined (N/E)**	**Field can be changed?**	**Mandatory (M) Optional (O) Not Examined (N/E)**	**Field can be changed?**	**Mandatory (M) Optional (O) Not Examined (N/E)**	**Field can be changed?**
S/N File Record	1	6	N(6)	File internal numbering for reference use	YES	YES	YES	M (In each file records begins with 1)	N/E	M (In each file records begins with 1)	N/E	M (In each file records begins with 1)	N/E
Action	7	1	A(1)	**clearing instruction Actions:** **0 = Cancel** **1 = New** **2 = Change** **3 = GiveUp** **4 = TakeUp** **5 = Cancel GiveUp** **6 = Reject TakeUp** **The field is used to specify the action of the Insttruction**	NO (The field is displayed only in the input files)	NO (The field is displayed only in the input files)	NO (The field is displayed only in the input files)	M (For each row must have the following values: 0 or 1)	N/E	M (For each row must have the following values: 2)	N/E	M (For each row must have the following values: 3,4,5,6)	N/E
Group of Related Records	8	10	A(10)	This field is used to correlate new Clearing Instructions and cancellations. In each group Instruction Split restrictions should be checked separately.	NO	YES	YES	M	YES	M	NO	M	NO
Clearing System	18	4	A(4)	Clearing System (CDER)	YES	YES	YES	M	NO	M	NO	M	NO
Trading Date	22	8	D(8)	DDMMYYYY	YES	YES	YES	M	NO	M	NO	M	NO
S/N Instruction	30	10	N(10)	The unique s/n of a Clearing Instruction given by DSS This field is left blank when entering a new Instruction. It is mandatory in all other cases.	YES	YES	YES	M if Cancel or Change N/E if New	NO	M if Cancel or Change N/E if New	NO	M	NO
Instruction Check Status	40	1	A(1)	**0** = Pending **1** = Active **2** = Inactive 3 = Pending Settlement	YES	YES	YES	M	NO	M	NO	M	NO
Instruction Status	41	1	A(1)	**0** = Initial **1** = Modified by TM **2** = Modified by CM **3** = Final **4** = GiveUp **5** = TakeUp **6** = Cancelled **7** = Rejected	YES	YES	YES	M	NO	M	NO	M	NO
Oasis Trade Number	42	6	N(6)	Oasis Trade Number	NO	YES	YES	M	NO	M	NO	M	NO
Trading Member Code	48	10	A(10)	DSS Trading Member's Code	NO	YES	YES	M (Must ne the same with the T.M. that inserts the file)	NO	M (Must ne the same with the T.M. that inserts the file)	NO	N/E	NO
Venue MIC	58	4	A(4)	Venue MIC	NO	YES	YES	M	NO	M	NO	M	NO
BBGID	62	12	A(12)	BBGID	NO	YES	YES	O	NO	O	NO	O	NO
Derivative Trading Code	74	15	A(15)	Derivative Trading Code	YES	YES	YES	M	NO	M	NO	M	NO
Position Account	89	20	A(20)	Position Account's reference Code	YES	NO	YES	T.M.: N/E C.M.: M	T.M.: NO C.M.: YES	M	T.M.: NO C.M.: YES	M	T.M.: NO C.M. When TakeUp: YES
Buy / Sell	109	1	A(1)	**B** = Buy **S** = Sell	YES	YES	YES	M	NO	M	NO	M	NO
Position Type	110	1	A(1)	**O** = Open Position **C** = Close Position	YES	YES	YES	M	NO	M	NO	M	NO
Quantity	111	15	N(15)	Quantity	YES	YES	YES	M	NO	M	NO	M	NO
Trade Value (4*)	126	20	N(13,6)(20)	9999999999999.999999 (comma posistion is standard - LPAD, RPAD is filled with zero "0")	NO	YES	YES	N/E	N/E	N/E	N/E	N/E	N/E
Unit Price (4*)	146	14	N(7,6)(14)	9999999.999999 (comma posistion is standard - LPAD, RPAD is filled with zero "0"). DSS files always includes Unit Price and is the result of the division of trading value by the quantity.	NO	YES	YES	N/E	N/E	N/E	N/E	N/E	N/E
Trade Currency	160	3	A(3)	eg. EUR	YES	YES	YES	M	NO	M	NO	M	NO
Instruction Type	163	1	A(1)	Instruction Type: **T** = Trade **A** = Assign **E** = Exercise **C** = Expiration **M** = Transfer **N** = Corporate Action	YES	YES for Trades	YES for All types	M	NO	M	NO	M	NO
Trade type	164	1	A(1)	**0** = Simple Trade **L** = Lending-Borrowing **T** = Lending-Borrowing, Market Making **F** = Lending-Borrowing, Failed Trade **E** = Method 7-1 Derivatives	NO	YES	YES	M	NO	M	NO	M	NO
Investor Code in T.M.	165	12	A(12)	Investor Code in T.M. (OASIS Investor Trade Nmber)	NO	YES	YES	T.M.: M C.M.: N/E	T.M.: YES C.M.: NO	T.M.: M C.M.: N/E	T.M.: YES C.M.: NO	M	NO
Counter-party Participant	177	10	A(10)	Counter-party Participant	NO	YES	YES	N/E	NO	N/E	NO	M	T.M.: NO C.M.: YES
Clearing Participant Code	187	10	A(10)	Clearing Participant Code	YES	YES	YES	T.M.: M C.M.: N/E	T.M.: YES C.M.: NO	T.M.: M C.M.: N/E	T.M.: YES C.M.: NO	M	NO
Clearing Account	197	10	A(10)	Clearing Account	YES	YES	YES	T.M.: M C.M.: N/E	T.M.: YES C.M.: NO	T.M.: M C.M.: N/E	T.M.: YES C.M.: NO	M	NO
Clearing Sub-Account	207	10	A(10)	Clearing Sub-Account (Clearing Member ID field in OASIS)	YES	YES	YES	T.M.: M C.M.: N/E	T.M.: YES C.M.: NO	T.M.: M C.M.: N/E	T.M.: YES C.M.: NO	M	NO
Indicator if T.M. can make changes	217	1	A(1)	**N** = Instruction CAN BE CHANGED from T.M., Y = Instruction CANNOT BE CHANGED from T.M..	NO	YES	YES	T.M : N/E C.M : M	T.M.: NO C.M.: YES	T.M : N/E C.M : M	T.M.: NO C.M.: YES	T.M : N/E C.M : M	T.M.: NO C.M.: YES
Indicator if settlement is immediate	218	1	A(1)	**0** = Normal **1** = Intented Immediate **2** = Immediate valid only for Borrowing Instructions	NO	YES	YES	M	NO	M	T.M.: NO C.M.: YES	M	NO
Reference Code 1	219	30	A(30)	Comment field used by T.M and C.M.	NO	NO	YES	O	YES	O	YES	O	YES
List ID	249	6	A(6)	List ID is a grouping field used by Orama	NO	YES	YES	N/E	NO	N/E	NO	N/E	NO
Client Order ID	255	16	A(16)	Client Order ID is agrouping field used by ODL	NO	YES	YES	N/E	NO	N/E	NO	N/E	NO
Trade Time	271	6	A(6)	Trade time (HH24MISS)	NO	YES	YES	N/E	NO	N/E	NO	N/E	NO
Order Relation Flag	277	1	A(1)	N = Single Order Q = Quote B = Combo R = Trade Report	NO	YES	YES	N/E	NO	N/E	NO	N/E	NO
Clearing Date	278	8	D(8)	Business date instruction refers to (DDMMYYYY)	NO	YES	YES	N/E	NO	N/E	NO	N/E	NO
Counter-party S/N	286	10	N(10)	The sn of the corresponding counterparty's clearing instruction in case of bilateral preagreed trading	NO	YES	YES	N/E	NO	N/E	NO	N/E	NO
Originating S/N	296	10	N(10)	The s/n of the originating instruction (applicable for A,E,N instruction types)	NO	YES	YES	N/E	NO	N/E	NO	N/E	NO
Ref. Underline Price	306	16	N(9,6)(16)	999999999.999999 (comma posistion is standard - LPAD, RPAD is filled with zero "0"). In case of borrowing this field contains the underline's reference price used for revenue evaluation.	NO	YES	YES	N/E	NO	N/E	NO	N/E	NO

Settlement Date	322	8	D(8)	DDMMYYYY. The intented settlement date for the deliveries resulted from this instruction. Applicable for A,E,C instructiion types.	NO	YES	YES	N/E	NO	N/E	NO	N/E	NO
Actual Settlement Date	330	8	D(8)	DDMMYYYY The actual settlement date for the deliveries resulted from this instruction. Applicable for A,E,C instructiion types. This field contains a value after the deliveries have been completed.	NO	YES	YES	N/E	NO	N/E	NO	N/E	NO
Corporate Action S/N	338	10	N(10)	The sn of the Corporate Action. Applicable for N instruction type.	NO	YES	YES	N/E	NO	N/E	NO	N/E	NO

NOTES

1* Always Included :
(if NO then the field is filled in only if exists in DSS
if YES then registered value must be entered)

2* Visible from T.M.:
(if YES then the field value is visible to T.M if there is a registered value for this field in DSS.
If NO then the value of the specified field will be always empty for the T.M.)

3* Visible from C.M.:
(if YES then the field value is visible to C.M if there is a registered value for this field in DSS.
If NO then the value of the specified field will be always empty for the C.M.)

4* Not Examined for future purposes

Generation parameters specification:

Parameter Description	Mandatory	Type	Comment
Clearing Date	Y	Date	Format = dd/mm/yyyy. Trading or Clearing date the requested instructions refers to
Filename	N	A(45)	
Instruction Type	N		The type of instructions required. All if empty
Status	N		The status of instructions required. All if empty
Clearing System	N	A(4)	Filter instructions by Clearing System
Clearing Account	N	A(10)	Filter instructions by Clearing Account
Clearing Member	N	A(10)	Filter instructions by Clearing Member
Trading Member	N	A(10)	Filter instructions by Trading Member
Clearing Sub Account	N	A(10)	Filter instructions by Clearing Sub Account
Corporate Action S/N	N	N(10)	Filter instructions by Corporate Action Sn

11 Margin Collateral Analysis

This file contains analysis of the collaterals that the clearing house evaluated in order to reduce the Clearing Account's risk. Original price and final value is presented per collateral.

File Description: Margin_Collateral_Analysis
File row specification:

Field Name	Mandatory	Starting Position	Length and Type	Comments
Evaluation Date	Y	1	D(8) ddmmyyyy	Date that the evaluation refers to.
Clearing Member	Y	9	A(10)	DSS internal code for Clearing Member
Clearing System	Y	19	A(4)	Clearing System that collateral is associated to.
Clearing Account	Y	23	A(10)	The Clearing Account that collateral is associated to
Collateral's BBGID	N	33	A(12)	This field contains the BBGID of the collateral evaluated. This field is filled only if is applicable. This field is empty if collateral is cash
Cash currency	N	45	A(3)	The ISO 4227 code for the currency that is placed as collateral. This field is applicable only if the collateral presented on the relative row is cash, otherwise is empty
Evaluation Currency	Y	48	A(3)	The ISO 4227 code for currency that price and value is expressed in
Collateral Quantity	Y	51	N(20,2)	The amount of collateral that is evaluated. Depending on the collateral can be quantity or value
Collateral price	Y	74	N(10,6)	The original price used to evaluate collateral. If collateral is cash then this field contains the rate used to convert currencies
Haircut	Y	91	N(3,6)	The combined factor that was finally used to discount collateral value. (rate is not part of the factor)
Haircut value	Y	101	N(14,2)	Haircut value for the referred collateral at the evaluation date.
DSS internal code for Collateral	N	118	A(12)	Internal DSS code identifying the collateral. The field contains a value if the collateral is an equity
Collateral's Trading symbol	N	130	A(25)	The trading symbol of the collateral. The field contains a value if the collateral is an equity

Generation parameters specification:

Parameter Description	Mandatory	Type	Comment
Evaluation Date From	Y	Date	Format = dd/mm/yyyy. First date of period that relative evaluation data is requested
Evaluation Date To	Y	Date	Format = dd/mm/yyyy. Last

			of period date that relative evaluation data is requested
Clearing System	Y	A(4)	
Clearing Account	N	A(10)	Get collateral data for the specific clearing account
Collateral's BBGID	N	A(12)	Get data for the specified collateral
Clearing Member	N	A(10)	Members can leave parameter empty. Exporting member assumed

12 Cash Settlement file

This file contains information regarding daily cash settlement such as Mark to Market, options cash settlement etc. It does not include any cash settlement that involves physical delivery settlement (DVP) that is included in the deliveries file.

File Description: Cash_Settlement
<u>File row specification:</u>

Field Name	Mandatory	Starting Position	Length and Type	Comments
Reference Date	Y	1	D(8) ddmmyyyy	Date settlement file refers to
Event Type	Y	9	A(4)	The type of the event that created the need for settlement. Possible values are MT – Mark to Trade MM – Mark to Market EX – Exercise AS – Assign CL – Close (expiration) CD – Dividends, or other settlement due to corporate actions OS – Options settlement (premium) FE – Fees OT – Other LD – Income (Lending)
Series Country	Y	13	A(2)	Series ISO 3166-1 country code
Series Market	Y	15	A(3)	Series Market reference code. See paragraph 26.1
Series Instrument Group	Y	18	N (3)	Instrument group's reference code series belongs to. See paragraph 26.2
Series Modifier	Y	21	N(3)	Series Modifier (result of Corporate Action)
Series Underlying BBGID	Y	24	A(12)	BBGID (Bloomberg Identification) identifying the underlying instrument of the series.

Series Expiration date	N	36	D(8) ddmmyyyy	Date the instrument expires. May be empty if expiration is not applicable
Series strike price	N	44	N(10,6)	Strike price of series. Empty or 0 if strike price is not applicable
Series Trading Code	Y	61	A(25)	Series Trading symbol
Series BBGID	N	86	A(12)	Series Bloomberg Identifier
Settlement amount	Y	98	N(14,2)	Signed Settlement Amount. Minus symbol stands for debit (cash need to be paid from Member to AthexClear)
Currency	Y	115	A(3)	The ISO 4227 code for currency that Settlement Amount refers to
Settlement Date	Y	118	D(8) ddmmyyyy	Intended settlement date
Clearing System	N	126	A(4)	Clearing System that Clearing Account belongs to.
Clearing Member	Y	130	A(10)	DSS internal Code for Clearing member responsible for receiving or paying the Settlement Amount
Clearing Account	N	140	A(10)	This field contains the Clearing Account that the involved Position Account belongs to
Clearing Sub Account	N	150	A(10)	This field may contain the Clearing Sub Account that the involved Position Account belongs to
Position account code	N	160	A(20)	Unique reference to the Position Account that was involved in the event that produced the need for settlement.
Securities Account	N	180	A(10)	When cash is exchanged due to a Corporate Action, Lending or other event and a position account is not relevant then this field contains the relevant securities account.

Generation parameters specification:

Parameter Description	Mandatory	Type	Comment
Event Date From	Y	Date	Format = dd/mm/yyyy. First date of period that relative settlement data is requested
Event Date To	Y	Date	Format = dd/mm/yyyy. Last of period date that relative settlement data is requested
Clearing System	Y	A(4)	
Clearing Member	N	A(10)	Members can leave parameter empty. Exporting member assumed
Clearing Account	N	A(10)	Get collateral data for the specific clearing account
Underlying BBGID	N	A(12)	Get data for settlement resulting from series of the specified underlying instrument
Reason	N	A(4)	Limit data to settlement for the specific reason. Valid values event type values

13 Fees File

File Description: Fees

<u>File row specification:</u>

Field Name	Mandatory	Starting Position	Length and Type	Comments
Reference Date	Y	1	D(8) ddmmyyyy	Date fees refers to
Settlement Date	Y	9	D(8) ddmmyyyy	Intended settlement date
Clearing System	Y	17	A(4)	Clearing System that Clearing Account belongs to.
Clearing Member	Y	21	A(10)	DSS internal Code for Clearing member that have to pay the fee
Clearing Account	N	31	A(10)	The Clearing Account the referred Position Account belongs to.
Clearing Sub Account	N	41	A(10)	The Clearing Sub Account the referred Position Account belongs to
Position Account Code	N	51	A(20)	Unique reference for the Position Account that was involved in the event that created the fee obligation
Event Type	Y	71	A(2)	The type of the fee Possible values are 01=Trading Fees 02=Clearing Fees 03=Trade Allocation/Shaping Fees 04= Cancelation Trade Fees 05=Closing Cash Fees 06=Closing Delivery Fees 08=Exercise Fees 09= Physical Settlement shift Fees 10= Transfer Position Fees 11= Stock Lending, Stock Borrowing and RA Fees 12=TAX 13=Give up / Take Up Fees 14=Alarm Fees 15= Order Fees 16=Rebates 17=Same day settlement Fees 18=manual fees in 19=manual fees out 20=Clearing account fees 21=Gross Margin Position fees
Series Country	N	73	A(2)	Involved series ISO 3166-1 country code
Series Market	N	75	A(3)	Involved series Market Code. See paragraph 26.1
Series Instrument Group	N	78	N (3)	Instrument group's code involved series belongs to. See paragraph 26.2
Series Modifier	N	81	N(3)	Involved series Modifier (result of Corporate Action)
Series Underlying BBGID	N	84	A(12)	BBGID (Bloomberg Identification) identifying the underlying instrument of the involved series.
Series Expiration date	N	96	D(8) ddmmyyyy	Date the involved instrument expires. May be empty if expiration is not applicable

Series strike price	N	104	N(10,6)	Strike price of the involved series. Empty if strike price is not applicable
Series Trading Code	N	121	A(25)	Involved series Trading symbol
Series BBGID	N	146	A(12)	Involved series Bloomberg Identifier
Contracts	N	158	N(15)	Total number of contracts involved in the particular type of fee for the specified series. Empty if not applicable
Total Fees	Y	173	N(14,2)	Total fee claims regarding fee type, position account and series
Currency	Y	190	A(3)	ISO 4227 code for currency that fee is expressed in
Comments	N	193	A(50)	Comments
Securities Account	N	243	A(10)	When fees are due and a position account is not relevant then this field contains the relevant securities account.

Parameter Description	Mandatory	Type	Comment
Settlement Date	N	Date	Format = dd/mm/yyyy. The settlement date that fee data is requested
Event Date	N	Date	Format = dd/mm/yyyy. The event date that fee data is requested
Clearing Member	N	A(10)	Members can leave parameter empty. Exporting member assumed
Clearing System	Y	A(4)	

14 Position Accounts File

File Description: Position_Accounts
<u>File row specification:</u>

Field Name	Mandatory	Starting Position	Length and Type	Comments
Clearing Member	Y	1	A(10)	DSS internal code for Clearing Member that Position Account belongs to.
Clearing System	Y	11	A(4)	Clearing System that Position Account is related to through Clearing and Sub Account.
Clearing Account	Y	15	A(10)	The Clearing Account that relates to the Position Account described
Clearing Sub Account	Y	25	A(10)	The Clearing Sub Account that relates to the Position Account described
Position Account's Reference Code	Y	35	A(20)	Position Account's unique reference code that position refers to.
Position Account's Abbreviation	Y	55	A(20)	An abbreviation for the Position account

Position Account's Descriptions	N	75	A(50)	A description for the Position Account
Account Type	Y	125	N(3)	1- Investor Position Account 2- Agent Position Account 3- Clearing Members OWN 4- Clearing Members Error 5- FT-SPOT 6- Trading Members Error 7- Derivatives–MarketMaker 8- Other Market Makers
Securities Account	N	128	A(10)	The securities account that indicates the owner of the Position Account and is used for physical delivery
Activation Date	Y	138	D(8)ddmmyyyy	Activation date for the account
Deactivation Date	N	146	D(8)ddmmyyyy	Date that the Position Account was deactivated
Auto Net Indicator	Y	154	N(1)	1 – Positions are auto netted for this account 0 – No automatic netting occurs
Trading Code	N	155	A(20)	Trading identifier for the described Position Account used by the specified Trading Member
Trading Member	N	175	A(10)	DSS internal Code for the trading member that can do trades on behalf of the Position account using the specified Trading Code
Activation Date for Trading Code	N	185	D(8)ddmmyyyy	When trading code was activated
Deactivation Date for Trading Code	N	193	D(8)ddmmyyyy	When the trading code was deactivated

Generation parameters specification:

Parameter Description	Mandatory	Type	Comment
Clearing Member	N	A(10)	Members can leave parameter empty. Exporting member assumed
Trading Member	N	A(10)	Limit data to the specified relation of clearing and trading member

15 Risk Parameters

The **CS** calculates margin requirements using the RIVA algorithm. The Riva algorithm requires values for certain parameters such as the upward valuation interval etc. which can vary for different series. These risk parameters are set in the **CS** and can have different

values up to the series level. However, these parameters usually vary at the underlying level or at the underlying and instrument group level. Since the numbers of series are quite a few, coupled with the number of parameters can result in quite big files. In order to limit the number of records in a Risk Parameter file, the CS provides user with two options. When the **Limited** option is used then the risk parameters that are published in the file refer to a single active series per underlying instrument and instrument group. The series picked by the CS is the one with the most recent expiration and strike price (if applicable).
When the Full option is used, the risk parameters are published for all active series.

The **CS** interface allows users to select the detail level by choosing to export different file types (as indicated by their file name prefixes)..

All available options, filename description (prefix) and title are presented in the following table:

Detail level	Title	File Description
Limited Option	Risk Parameters per underlying and instr grp	Risk_Parameters_per_under_line_and_instrument_group
Full option	Risk Parameters per series	Risk_Parameters_per_series

As mentioned before, risk parameters in the CS can be set at different levels (underlying, series, instrument groups etc.).If a parameter is set at the underlying level, it will have a value for all series of that underlying regardless of whether the parameter is applicable for the instrument group of a particular series. As a result, if a central volatility is set at the underlying level for a certain underlying instrument then this value will be published for futures as well as options of that underlying instrument even though risk calculation will not take into account that parameter when the futures risk calculation takes place.

The set of published parameters is:

Symbol used	Comment	Presented as
AFB	Adjust Factor for Held (bought) (AF_B)	Percent
AFS	Adjust Factor for Written (sold) (AF_S)	Percent
VU	Upward Valuation interval (V_U)	Percent
VD	Downward Valuation interval (V_D)	Percent
VWU	Upward Valuation interval for written. If null or not present then VD is used	Percent
VWD	Downward Valuation interval for written. If null or not present then VU is used	Percent
VOLCENTRAL	Central volatility	
VOLHD	Downward interval for Volatility for Held (VO_d).	Percent
VOLHU	Upward interval for Volatility for Held (VO_u). If null or nonexistent then VOLHD assumed	Percent
VOLWD	Downward interval for Volatility for Written (VO_d).	Percent
VOLWU	Upward interval for Volatility for Written (VO_u). If null or nonexistent then VOLWD assumed	Percent
WCLASS	The first level sliding window class the series belongs to.	Name of the class

File row specification:

Field Name	Mandatory	Starting Position	Length and Type	Comments
Series Underlying BBGID	N	1	A(12)	BBGID (Bloomberg Identification) identifying the underlying instrument of the series, the risk parameters apply to.
Underlying's Trading symbol	N	13	A(25)	The trading symbol of the underlying instrument.
Instrument Type Group	Y	38	N(3)	A reference code identifying the instrument group of series, the risk parameters apply to (see paragraph 26.2)
Series Trading Code	Y	41	A(25)	Trading code for the series, the risk parameters apply to
Parameter name	Y	66	A(15)	A short description of the published parameter. Expected values, presented on the previous table
Parameter value	N	81	A(50)	The value of the parameter. Numeric values are presented as strings (the decimal point being represented as ".")

Generation parameters specification:

Title	Parameter Description	Mandatory	Type	Comment
Risk Parameters per series	Clearing System	Y	A(4)	Risk parameters are related to series. This parameter groups series to relevant Clearing System
Risk Parameters per underlying and instr grp	Clearing System	Y	A(4)	Risk parameters are related to series. This parameter groups series to relevant Clearing System

16 Markets

File to provide information about markets currently defined in the CS.
File Description: Markets

Field Name	Mandatory	Starting Position	Length and Type	Comments
Market description	N	1	A(50)	A description for the market
Market symbol	Y	51	A(50)	A symbol for the market
Reference code	Y	101	N(3)	A number identifying the market. This code is used as reference in various interface files
External code	N	104	A(25)	Reference of the market in a different external system (e.g. Trading System)

No Parameters

17 Risk prices

File containing information about prices, used as spot value for option fixing and risk calculations.

File Description: Risk_prices

Field Name	Mandatory	Starting Position	Length and Type	Comments
Reference date	Y	1	D(8)ddmmyyyy	The date prices are relevant to (end of day)
Series Underlying BBGID	N	9	A(12)	BBGID (Bloomberg Identification) identifying the underlying instrument that price is related to.
Underlying's Trading symbol	N	21	A(25)	The trading symbol of the underlying instrument.
Expiration Date	Y	46	D(8)ddmmyyyy	The expiration date, the price is related to
Price	Y	54	N(10,6)	The Risk price

Generation parameters specification:

Parameter Description	Mandatory	Type	Comment
Date from	Y	Date	Format = dd/mm/yyyy. First date of period that relative risk price data is requested
Date to	Y	Date	Format = dd/mm/yyyy. First date of period that relative risk price data is requested
Clearing System	N	A(4)	

18 Implied Volatility

File containing information about implied volatility for option fixing calculation

File Description: Implied_volatility

Field Name	Mandatory	Starting Position	Length and Type	Comments
Reference date	Y	1	D(8)ddmmyyyy	The date, the volatility is relevant to (end of day)
Series Underlying BBGID	N	9	A(12)	BBGID (Bloomberg Identification) identifying the underlying instrument that volatility is related to.
Underlying's Trading symbol	N	21	A(25)	The trading symbol of the underlying instrument.
Expiration Date	Y	46	D(8)ddmmyyyy	The expiration date, the volatility is related to
Price using method 1	N	54	N(10,6)	Volatility calculated according to method 1
Price using method 2	N	71	N(10,6)	Volatility calculated according to method 2
Price to be used	N	88	N(10,6)	Volatility to use

Generation parameters specification:

Parameter Description	Mandatory	Type	Comment
Date from	Y	Date	Format = dd/mm/yyyy. First date of period that relative implied volatility data is requested
Date to	Y	Date	Format = dd/mm/yyyy. First date of period that relative implied volatility is requested
Clearing System	N	A(4)	

19 Positions File for Trading Members

This file provides information about accounts' positions (series, number of contracts, etc) to Trading Members. In order for the positions on series of a Position Account to be included in the file two prerequisites must have been fulfilled:

- The Clearing Member that owns the Position Account must have given access to the inquiring Trading Member
- The Position Account must have an active relation to the inquiring Trading Member and no other active relation to a different TM should exist.

Since Position Account's reference code is not necessarily known to the Trading Code the Trading code used by the TM to reference the account is used instead. If the conditions stated above are met then the full contents of the Position Account are place into the file no matter if positions originated from transactions of other TMs

File Description: Positions_for_Trading_Members

File row specification:

Field Name	Mandatory	Starting Position	Length and Type	Comments
Clearing Member	Y	1	A(10)	DSS internal code of the Clearing Member that keeps the positions
Clearing System	Y	11	A(4)	Clearing System that Position Account belongs to.
Clearing Sub Account	Y	15	A(10)	The Clearing Sub Account that Position Account belongs to.
Trading Member	Y	25	A(10)	DSS internal code of the Trading Member
Trading Code	Y	35	A(20)	The code used by the Trading Member to reference the Position Account that long and short position refers to
Series Trading Code	Y	55	A(25)	Series Trading symbol
Long Position	Y	80	N(20)	Long position in series kept in the referred Position Account .
Short Position	Y	100	N(20)	Short position in series kept in the referred Position Account .

Generation parameters specification:

Parameter Description	Mandatory	Type	Comment
Clearing Member	N	A(10)	Default value for this parameter is the exporting member

Trading Member	N		Default value for this parameter is the exporting member
Clearing System	Y	A(4)	

20 Import Stock Lending File

This file can be used to create Lending Applications, update Expiration Date of an existing Lending Application or execute a Lending Action such as unblock quantity, exercise or change of participant. When system accepts the file, a success file is created automatically otherwise a reject file is created with the appropriate information.

Input File Name Description: <file_name>.txt (<file_name> is determined by the user)
Success file Description: <file_name>.scx
Reject file Description: <file_name>.rjt

File row specification:

Field Name	Mandatory	Starting Position	Length and Type	Comments
Participant code	Y	1	A(10)	DSS internal code of the participant who owns the application
Record Number	Y	11	N(10)	Unique number per file record
Securities Account	Y	21	A(10)	
Security Code	Y	31	A(12)	
Quantity	Y	43	N(15)	*LPAD 0*
Expiration Date	N	58	DATE	Format = ddmmyyyy
Application S/N	N	66	N(15)	*LPAD 0* Only for actions different than IA
Action	Y	81	A(2)	*IA Insert new Application* *UA Update Application(only expiration date can be updated)* *02 unblock qty request* *05 lender exercise* 80 lending transfer
Action Value	N	83	A(15)	*RPAD* *For Action IA and UA: empty* *For Action 02: quantity* *For Action 05: quantity* For Action 80: destination participant code

Success file row specification:

Field Name	Mandatory	Starting Position	Length and Type	Comments
Registration Date	Y	1	DATE	Format = ddmmyyyy

Record Number	Y	9	N(10)	References to Record File of the File
Serial Number	Y	19	N(15)	System Unique number

Reject file row specification:

Field Name	Mandatory	Starting Position	Length and Type	Comments
Registration Date	Y	1	DATE	Format = ddmmyyyy
Record Number	Y	9	N(10)	References to Record File of the File
Error code	Y	19	A(10)	LPAD DSS errors
Error description	Y	29	A(80)	DSS errors

21 Lending Applications-Actions

This file contains all the Lending Application Actions that have been executed, according to generation parameters provided by the user.

File Description:Lending_Applications-Actions

File row specification:

Field Name	Mandatory	Starting Position	Length and Type	Comments
Participant code	Y	1	A(10)	DSS internal code of the participant who owns the application
Application S/N	Y	11	N(15)	*LPAD 0*
Application Date	Y	26	DATE	Format = ddmmyyyy Application insertion date
Securities Account	Y	34	A(10)	
Security Code	Y	44	A(12)	
Quantity	Y	56	N(15)	*LPAD 0* Current application quantity
Expiration Date	Y	71	DATE (ddmmyyyy)	Format = ddmmyyyy
Lent Quantity	Y	79	N(15)	*LPAD 0* Current application quantity that has been lent
Status	Y	94	A(1)	*Current application status* *1 Active* *2 Inactive*
Action	Y	95	A(2)	*Action Code* – *Action taken description* *01* – *Quantity blocked for lending*

				02 – Unblock of quantity *05 – Lender exercise* *06 – Lender assigned* *10 – Quantity lent* *80 – Lending transfer* *70 – Isin change due to corporate action(future use)* *71 – Lent quantity increased or set due to corpotate action* *72 – Cash received due to corporate action (cash distribution) (future use)* *81 – Quantity received due to transfer* *91 – For lending quantity increased or set due to corpotate action* *93 – Fractions received in cash due to corporate action* *61 – For lending quantity decreased due to corpotate action* *62 – Lent quantity decreased due to corpotate action*
Action Date	Y	97	DATE	Format = ddmmyyyy
Action Completion Date	Y	105	DATE	Format = ddmmyyyy
Action Value	Y	113	A(15)	*RPAD* *For Action 80: destination participant code* *For Action 70: securirty code* *For Action 72: amount* *For Action 81: source participant code*

				For all other actions: quantity
Action Status	Y	128	A(1)	*1 pending process* *2 proccesing...* *3 assigned to borrower* *4 exercise from lender* *7 proccess failed* *8 cancelled* *9 success*

Generation parameters specification:

Parameter Description	Mandatory	Type	Comment
Security Code	N	A(12)	
Securities Account	N	A(10)	
Date From	N	DATE	Format = dd/mm/yyyy
Date To	N	DATE	Format = dd/mm/yyyy

22 Lent Quantity

This file contains the lent total quantity per Security Code and Securities Account, according to generation parameters provided by the user.

File Description: Lent Quantity

File row specification:

Field Name	Mandatory	Starting Position	Length and Type	Comments
Participant code	Y	1	A(10)	DSS internal code of the participant who owns the application
Security Code	Y	11	A(12)	
Securities Account	Y	23	A(10)	
Lent Quantity	Y	33	N(15)	*LPAD 0* Total quantity that has been lent

Generation parameters specification:

Parameter Description	Mandatory	Type	Comment
Security Code	N	A(12)	
Securities Account	N	A(10)	

23 Positions accounts and trading codes

This type of file is imported by the **C.M.** and can create new Position Accounts and Trading Codes or modify specific fields on existing entities. The file row format differentiates according to entity specified and action requested. Each row of the file consists of two parts. The first part defines the entity and the action requested upon it and the second part provides the necessary data the specific action on the specific entity requires. The supported entities are Position Accounts and Trading Codes (linked to Position Accounts) while supported actions

are Insert and Update. When the requested action is update, a set of fields is requested in order to identify the instance of the entity that needs to be updated. These fields are referred as identification fields.
When the file is processed accept and reject files are created as output. The success file provides reference to the rows that where successfully executed while the reject file contains references to the rows that failed to execute and the reason why.
The availability of the functions provided in this file are subject to the discretion of Clearing House.

File row specification:

Field Name	Mandatory	Starting Position	Length and Type	Comments
S/N File Record	Y	1	N(6)	File internal numbering for reference use
Entity	Y	7	A(2)	Defines which entity will be affected. Valid values are 01 – Position Accounts 02 – Trading Codes
Action	Y	9	A(2)	Defines the requested action to be performed to the entity. Valid values are 01 – Insert new Entity 02 – Update an existing entity
Entity:01 – Action:01 (Insert a Position Account)				
Abbreviation	Y	11	A(20)	Abbreviation of the new Position Account
Description	Y	31	A(50)	Description of the new Position Account
Reference Code	Y	81	A(20)	The Reference Code of the new Position Account
C.M. code	Y	101	A(10)	DSS internal Code of Clearing member that the new Position Account will belong to
Position Account Type	Y	111	N(3)	The type of the new account. Valid values are 1 – Investor Position Account 2 – Agent Position Account
Clearing Sub Account	Y	114	A(10)	The Clearing Sub Account that relates to the Position Account to be created
Clearing System	Y	124	A(4)	The Clearing System that relates to the Position Account to be created
Autonet Indicator	Y	128	A(1)	Valid values are 0 – NoNet 1 – AutoNet
Securities Account	Y	129	A(10)	The securities account that indicates the owner of the new Position Account and will be used for physical delivery
Entity:02 – Action:01 (Insert Trading Account)				
Trading Code	Y	11	A(20)	The Trading Code to be used by the trading member in the trading system in order to reference the Position Account affected by this action
Position Account Reference	Y	31	A(20)	The Reference Code of the Position Account that the new Trading Code should relate to
Clearing Member	Y	51	A(10)	DSS internal Code of Clearing member that the referenced Position account belongs to
Trading Member	Y	61	A(10)	DSS internal Code of Trading member to use the new trading code
Entity:01 – Action:02 (Update Position Account)				

Identification Field1: Reference Code	Y	11	A(20)	The Reference Code of Position Account to be updated
Identification Field2: C.M.	Y	31	A(10)	DSS internal Code of Clearing member that the Position Account to be updated belongs to
Update Field	Y	41	A(3)	Valid values are: 001 Position Account Type 002 Clearing Sub Account 003 Autonet Indicator 004 Deactivation Date
Old Value	N	44	A(100)	The old value of changing field. If the field is character and the length of the actual value is less than the available, please make sure that the field is left aligned (right padded with blanks). If field type is date then the format ddmmyyyy should be used
New Value	Y	144	A(100)	The new value of changing field. If the field is character and the length of the new value is less than the available, please make sure that the field is left aligned (right padded with blanks). If field type is date then the format ddmmyyyy should be used
Entity:02 – Action:02 (Update Trading Code)				
Identification Field1: T.M. code	Y	11	A(10)	DSS internal Code of Trading member that uses the changing trading code
Identification Field2: C.M. code	Y	21	A(10)	DSS internal Code of Clearing member that the referred Position Account belongs to
Identification Field3: Pos. Acc. Reference Code	Y	31	A(20)	The Reference Code of Position Account that is related to the changing trading code
Identification Field4: Trading Code	Y	51	A(20)	The changing Trading code
Update Field	Y	71	A(3)	Valid values are: 001 Trading Code 002 Deactivation Date
Old Value	N	74	A(100)	Previous value of changing field. If the field is character and the length of the actual value is less than the available, please make sure that the field is left aligned (right padded with blanks). If field type is date then the format ddmmyyyy should be used
New Value	Y	174	A(100)	New value of changing field. If the field is character and the length of the new value is less than the available, please make sure that the field is left aligned (right padded with blanks). If field type is date then the format ddmmyyyy should be used

Output files:

1. Accept file

Field Name	Mandatory	Starting Position	Length and Type	Comments
S/N File Record		1	N(6)	The S/N of successfully processed record.

2. Reject file

Field Name	Mandatory	Starting Position	Length and Type	Comments
S/N File Record		1	N(6)	The S/N of unsuccessfully processed record.
Error Code		7	A(10)	DSS internal Code Error

Error Description		17	A(200)	Error description

24 Risk Analysis File

The risk analysis file, exported by the **CS**, provides detailed information about the risk calculated by the clearing house. The file can be exported for different dates and detail level.

The file can be exported in three different ways depending on the detail level requested. The three supported levels are:

- Full details, where risk data are presented up to Position Account level.
- Clearing Sub Account detail level, where risk data are presented up to Clearing Subaccount level.
- Normal detail level, where risk data are presented up to Clearing Account level.

File row specification:

Field Name	Mandatory	Starting Position	Length and Type	Comments
Clearing Date	Y	1	D(8) ddmmyyyy	The date clearing date risk refers to.
Clearing Member	Y	9	A(10)	DSS internal code for Clearing Member the risk data concerns
Clearing System	Y	19	A(4)	Clearing System the Clearing Account belongs to.
Clearing Account	Y	23	A(10)	If the detail level is “Normal” then this field contains the Clearing Account, that risk and collateral refer to. If the detail level is “Full” or “Clearing Sub Account” then this field contains the Clearing Account the referred Clearing Sub Account belongs to
Clearing Sub Account	N	33	A(10)	If the detail level is “Full” then this field contains the Clearing Sub Account the referred Position Account belongs to. If the detail level is “Clearing Sub Account” then this field contains the Clearing Sub Account, that risk refers to. If the detail level is “Normal” then this field is empty.
Position Account’s reference code	N	43	A(20)	Position Account’s unique reference code that risk refers to. The field is valid only if the “Full” detail level has been requested
Position Risk	Y	63	N(14,2)	Position Risk calculated for Position Account, Clearing Sub Account or Clearing Account according to the detail level
Delivery Risk		80	N(14,2)	Delivery Risk calculated for Position Account, Clearing Sub Account or Clearing Account according to the detail level

Settlement Risk		97	N(14,2)	Settlement Risk considered during the calculation for Position Account, Clearing Sub Account or Clearing Account according to the detail level
Extra Risk		114	N(14,2)	Risk resulting from corporate actions, dividends e.t.c, considered during the calculation for Position Account, Clearing Sub Account or Clearing Account according to the detail level
Cash	Y	131	N(14,2)	Cash collateral as of the time of calculation
Collateral	Y	148	N(14,2)	Haircut value of collateral other than cash in Clearing system's currency
Currency	Y	165	A(3)	ISO 4227 currency code that Risk, Collateral, and Cash refers to

Parameter Description	Mandatory	Type	Comment
Clearing System	N	A(4)	
Clearing Date	Y	D(dd/mm/yyyy)	The date risk calculation refers to.
Detail Level	N	A(1)	Valid values are A – Normal (Default) S – Clearing Sub Account P – Full details
Clearing Member	N	A(10)	Default value for this parameter is the exporting member

25 Transaction Manipulation Import File

The file is imported by the **C.M.** and enables the member to submit and manipulate transactions. The availability of the functions provided in this file are subject to the discretion of Clearing House.

File row specification:

Field Name	Mandatory	Starting Position	Length and Type	Comments
S/N File Record	Y	1	N(6)	File internal numbering for reference use
Transaction Type	Y	7	A(2)	Contains the type of the transaction that the requested action will act upon. Valid values are 90 – Collateral Migration Transaction
Action	Y	9	A(2)	The requested action. Valid values are 01 – Submit Transaction
Transaction Type :90 – Action:01 (Submit Collateral Migration Transaction)				

ADECH DCSS Investor code	Y	11	A(10)	Reference Code of ADECH Investor in DCSS system (identifying the source securities account)
ADECH DCSS Participant code	Y	21	A(5)	Reference Code of ADECH Participant in DCSS system
Investor’s Share	Y	26	A(10)	DSS internal code for the investor.
Security’s DSS internal code	Y	36	A(12)	Security’s DSS internal Code for the collateral being migrated
Quantity	Y	48	N(15)	Quantity of the collateral being transferred
Clearing System	Y	63	A(4)	The Clearing System that the referenced Clearing Account belongs to
Clearing Account	Y	67	A(10)	The target Clearing Account that collaterals are to be offered for
Collateral Account	Y	77	A(10)	The DSS code identifying the Collateral Securities Account that collaterals are being transferred to .

Output files:

3. Success

Field Name	Mandatory	Starting Position	Length and Type	Comments
S/N File Record		1	N(6)	The S/N of successful processed record.

4. Reject

Field Name	Mandatory	Starting Position	Length and Type	Comments
S/N File Record		1	N(6)	The S/N of successful processed record.
Error Code		7	A(10)	DSS internal Code Error
Error Description		17	A(200)	Error description

26 Annex A

The parameters described in this annex may be changed in future versions of the document.

26.1 Markets

The table below includes a basic set of markets available in the **CS**. Since contents depend on markets available in the trading systems, members should use the Markets file to have an up to date view of the available markets.

Description	Abbreviation	Ref Code
Greek Stock Index	GRI	1
Greek Stock	GRS	2
GR REPOS DERIVATIVES	REPOS	17

Table 1 Available Markets

26.2 Instrument Type Groups

Type Group Name	Type Group Reference Code
European Call Option	1
European Put Option	2
Forward	3
Future	4
Spot	5
American Call Option	6
American Put Option	7
American Call Option on Futures	16
American Put Option on Futures	17
Repurchase Agreement	28
Greek Stock Borrowing	8

Table 2 available instrument type groups

26.3 Exchanges

Exchange Name	Exchange Reference Code
ATHENS EXCHANGES	1
Sibex Exchange	3

Table 3 Supported Exchanges

26.4 Notation and Notes

File formats

The files described in this document are text files except stated otherwise. Each file row represents a record of fixed length fields . The format of each row is described according to the following table:

Field Name	Mandatory	Starting Position	Length and Type	Comments

Column ***Field Name*** contains a name for the field and is used to give a short description of the information contained in the field.

Column ***Mandatory*** indicates whether a value always exists in the file (if the file is exported by DSS) or is required (if the file is imported by DSS). Possible values are Y (field should always have a value) and N (value is optional)

Column ***Starting Position*** is a number indicating the starting position of the field's value in the line. The first character of a line is 1.

Column ***Length and Type*** indicates the maximum length value can have in the file as well as the type of the content. The notation used for indicating the content type is a character. Possible character values are:

'A' for alphanumeric content
'N' for numeric content
'D' for dates

Alphanumeric content is left aligned using spaces
Numeric content is right aligned using spaces
Dates need no padding.

The size of each field is enclosed in parentheses. If the content is numeric and has decimal values the size is depicted using an integer and a decimal part separated by comma. The decimal point is always "." (a dot) regardless of the local NL settings. The actual maximum size for a field that can have decimal values is <size of integer part>+ <size of decimal part>+1 for the decimal point. The Decimal part is right padded with '0' (zeroes). For example, if the **Length and Type** column has a value of N(13,4) and the field's value is 13.3 the field should be represented in the file in the following format "   13.3000"

Finally if the content is a date, then a date format follows the right parentheses (dd for day mm for month yyyy for year).

FileNames

File generation can be requested via the DSS GUI or specific API messages (Query service). Filenames are determined by the DSS and the format is

<description of file>ddmmyyyy_hh24miss.txt

where ddmmyyyy is the date the file was created and hh24miss the 24 hour format exact time the file was created at that day. The <description of file> is presented with the file specification.

Parameters

Most of the output files accept a set of parameters acting as filters for the required output. Some of the parameters are mandatory, meaning that a value should be set when requesting the file. Parameters for each file are presented at the corresponding file description chapter. A simple table is used for each parameter, containing the parameter's name, type and whether it is mandatory (Y=Yes) or not

DSS Internal codes

Files exported or imported by the DSS incorporate certain internal codes proprietary to the DSS. A brief description of such codes follows. Further information about these codes can be found on other DSS documentation and presentations.

Member codes (clearing and trading).

Member codes are represented in the context of the DSS according to the following pattern

0000000NNN

where symbol N stands for digit.

Each member is assigned a unique member code regardless of its membership role (either clearing trading or both) in the DSS.

Securities internal codes

ISIN like codes identifying a security in the DSS system. Usually the ISIN code and the DSS internal code are identical with a few exceptions. Derivatives lack such a code and so the BBGID and the series symbols are used instead.

Clearing System code

An alphanumeric code that uniquely identifies the Clearing System in the DSS. Clearing Systems among other usages are utilized to group Clearing Accounts. There should be no confusion regarding this code and the **CS** term that is used to describe the application.

Clearing Account code

An alphanumeric code that uniquely identifies a Clearing Account. Clearing Accounts among other usages are utilized to group Clearing Sub-accounts.

Clearing Sub account code

An alphanumeric code that uniquely identifies a Clearing Sub-account. Clearing Sub-accounts among other usages are utilized to group Position Accounts.

Position account reference code

A code, assigned by the Clearing Member, to identify a Position Account. This code is unique for the member but not unique globally.

27 Annex B. Daily derivatives interface files

To accommodate the need for day-to-day information dissemination, towards its Participants, ATHEX has opted to provide a number of standard interface files on a daily basis to those of them that have in place, the necessary receiving infrastructure and have applied for such a service to the ATHEX's Member Support Department.

The required infrastructure consists of an FTP server, hosted on an ATHEX Gateway and all necessary network setup, to provide ATHEX (acting as an FTP client) with access to this FTP server.
File provision takes place in batches at standard time intervals according to the published clearing and settlement schedule of the DSS and each batch refers to a specific clearing system. The semantics and structure of these files are described in this document. Their contents are derived by querying the DSS with default parameter values which are set forth below, per file type:

Parameter description		Parameter sequence	Mandatory (Y/N)	Default value
Positions on Series				
	Position Account	1	**N**	Null
	Series Symbol	2	**N**	Null

	Underline BBGID	3	**N**	Null
	Clearing System	4	**Y**	The clearing system the batch refers to.
	Clearing Account	5	**N**	Null
	Clearing Sub Account	6	**N**	Null
	Clearing Member	7	**Y**	The DSS ID of the relevant Clearing Member
Margin Requirement per Clearing Account				
	Clearing System	1	**Y**	The clearing system the batch refers to.
	Clearing Member	2	**Y**	The DSS ID of the relevant Clearing Member
	Final (TRUE=Yes FALSE = No)	3	**Y**	Yes
Fixing Prices				
	Fixing Date	1	**N**	Relevant clearing date
	Underline BBGID	2	**N**	Null
	Series BBGID	3	**N**	Null
	Series Trading Symbol	4	**N**	Null
	Instrument Group ref cd	5	**N**	Null
	Clearing System	6	**N**	The clearing system the batch refers to.
Deliveries File				
	Settlement Date Start	1	**Y**	Relevant clearing date
	Settlement Date End	2	**Y**	An offset of days after the relevant clearing date
	Underline BBGID	3	**N**	Null
	Series BBGID	4	**N**	Null
	Series Trading Symbol	5	**N**	Null
	Instrument Group ref cd	6	**N**	Null
	Clearing Member	7	**Y**	The DSS ID of the relevant Clearing Member
Margin Collateral Analysis				
	Evaluation Date from	1	**Y**	Relevant clearing date
	Evaluation Date to	2	**Y**	Relevant clearing date

	Clearing System	3	**Y**	The clearing system the batch refers to.
	Clearing Account	4	**N**	Null
	Collateral's BBGID	5	**N**	Null
	Clearing Member	6	**Y**	The DSS ID of the relevant Clearing Member
Cash Settlement				
	Event Date from	1	**Y**	Relevant clearing date
	Event Date to	2	**Y**	Relevant clearing date
	Clearing System	3	**Y**	The clearing system the batch refers to.
	Clearing Account	4	**N**	Null
	Underlying BBGID	5	**N**	Null
	Reason	6	**N**	Null
	Clearing Member	7	**Y**	The DSS ID of the relevant Clearing Member
Risk prices				
	Date from	1	**Y**	Relevant clearing date
	Date to	2	**Y**	Relevant clearing date
	Clearing System	3	**N**	The clearing system the batch refers to.
Implied volatility				
	Date from	1	**Y**	Relevant clearing date
	Date to	2	**Y**	Relevant clearing date
	Clearing System	3	**N**	The clearing system the batch refers to.
Fees				
	Event Date	1	**N**	Relevant event date
	Settlement Date	2	**N**	Relevant settlement date
	Clearing Member	3	**Y**	The DSS ID of the relevant Clearing Member
	Clearing System		**Y**	The clearing

				system the batch refers to.
Trades file				
	Requesting Member	1	**Y**	The DSS ID of the relevant Clearing Member
	Trading Date	2	**Y**	Relevant clearing date
	Instruction Status	3	**N**	Null
	Clearing Member	4	**Y**	The DSS ID of the relevant Clearing Member
	Clearing System	5	**Y**	The clearing system to which the Member participates
	Clearing Account	6	**N**	Null
	Clearing Sub Account	7	**N**	Null
	Position Type	8	**N**	Null
	Trading Member	9	**N**	Null
	Series BBGID	10	**N**	Null
	Series Symbol	11	**N**	Null
	Instruction Type	12	**N**	Null
Series File				
	Underlying BBGID	1	**N**	Null
	Series BBGID	2	**N**	Null
	Series Trading Symbol	3	**N**	Null
	Instrument Group reference code	4	**N**	Null
	Clearing System	5	**N**	The clearing system the batch refers to.
Vectors File				
	Final	1	**Y**	Final vectors extracted (Value='Y')
	Underlying BBGID	2	**N**	Null
	Series BBGID	3	**N**	Null
	Series Trading Symbol	4	**N**	Null
	Instrument Group reference code	5	**N**	Null
Risk Analysis File				
	Clearing System	1	**N**	The clearing system the batch refers to
	Clearing Date	2	**Y**	The Clearing date the system batch refers to.
	Detail Level	3	**N**	Full details (P)
	Clearing Member	4	**N**	The DSS ID of the relevant Clearing

				Member