CC&G London Stock Exchange Group

Borsa Italiana London Stock Exchange Group

Borsa Italiana Clearing API

Market Application Programming Interface

Clearing Data Layouts

V 4.0.15 **October 2012**

1 Changes from previous version

Changed InquireContracts description (documentation fix).

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2 Introduction

This document describes the classes (data layouts) . It has to be used in conjunction with the *Market Application Programming Interface,* the programmers reference manual describing the interface for concurrent access to a central server providing a multiple access to different markets and to the Clearing House.

The following chapters are organized according to the major clearing functionalities and operations. Each chapter includes and describes all data layouts, each one related to a specific function class.

The names of the classes, whose data layouts are listed below, adopt the following naming convention :

- Inquire<ClassName> is an inquire class that identifies the message structure to be used when invoking an Inquire function.
- Subscribe<ClassName> is a subscription class that identifies the message structure to be used when invoking a Subscribe function.
- Submit<ClassName> is a submit class that identifies the message structure to be used when invoking a Submit function.
- Notify<ClassName> is a notify class that identifies the message structure to be used when invoking a call-back function to notify new data.

Please note that in the following tables the length column stands for the maximum length of the field and the data order (the couple key=value) is not important in the data flow so the client parser must not expect the data in the same order they are written in the layout description.

<u>Note</u>

Some data fields of the classes cannot contain special characters. Short indicators in the table description of the field, where applicable, have been added as it follows:

(°) - the field cannot include symbol ';' or '='

(*) - when the field includes symbol FS (0x1C) or RS (0x1E), replace them with ';' and '=' respectively

(^) - the field cannot contain lower-case characters

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3 Zipped API library

Some existing functions has been duplicated with the homologous zipped version in order to speed up transmission of large quantity of data.

The data layout of the zipped API has not been changed.

The zipped API are listed below:

Inquire API	Notify API
1. InquireZipClasses	NotifyZipClasses
2. InquireZipSeries	NotifyZipSeries
3. InquireZipPositions	NotifyZipPositions
4. InquireZipContracts	NotifyZipContracts
5. InquireZipContractsByTime	NotifyZipContractsByTime
6. InquireZipReportData	NotifyZipReportData
7. InquireZipClosingPrice	NotifyZipClosingPrice

The description of the use of this API in included in "METAMarket Application Programming Interface - C language GK-API 1.2"

Please notice

The NotifyZipReportData function must not be used together with the GK_UnzipBinaryData callback. Reports will be downloaded in zip format and should be unzipped using an external unzip library.

4 Throttling

In order to not overload the system with too many transactions, every API user has a frequency limitation on each layout. Every transaction sent to the BCS server which exceed this limit will fail with the error "ExceedingMaxNumQueries!!".

This limitation is implemented at user level, so different API users of the same company have different frequency counters.

The timeslot for which the limitation is calculated is 300 seconds (5 minutes).

Here are the limits for each BCS API layout:

BCS layouts	Tx every timeslot
InquireAssignments	1
InquireClasses	1
InquireClearingMemberCodes	1
InquireClearingMessagesSent	1
InquireClientCodeContractChanges	3
InquireCollateralGuarantees	1
InquireContracts	12
InquireContractsByTime	8
InquireContractTransfers	5
InquireDepositedGuarantees	1
InquireEarlyExercises	2
InquireExByEx	5
InquireExerciseAtExpiry	5
InquireGiveOutParameters	1
InquireIntradayMarginCallsSent	1
InquireMarkets	1
InquireNonClearingMemberCodes	1
InquireOpenCloseContractChanges	3
InquirePositions	5
InquirePositionTransfers	4
InquireRectifications	2
InquireSplitContracts	3
InquireSubAccountClientCodeLinkChange	1
InquireSubAccountClientCodeLinks	1
InquireSubAccountParameters	1
InquireSubAccountTransfers	2
InquireTakeUpParameters	1
InquireTradeHistory	10
InquireZipClasses	1
InquireZipContracts	12
InquireZipContractsByTime	8
InquireZipPositions	5
InquireZipReportData	5
InquireReportSent	3

Timeslot = 300 sec.

This means that every user can send up to 5 InquireZipPositions every 300 seconds, no matter of the parameters specified in the query.

5 Markets

5.1 InquireMarkets

Information request about available markets. Data are notified by NotifyMarkets.

Field	Type	Length	Description
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

5.2 NotifyMarkets

Notify information data about available markets

Field	Type	Length	Description
MarketId	string	2	Market identification code
MarketAcronym	string	3	Market acronym
MarketCodeAlfa	string	1	Alphanumeric market code
Description	string	40	Description

6 Classes

6.1 InquireClasses (or InquireZipClasses)

Information request about Classes. Data are notified by NotifyClasses

Field	Type	Length	Description
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

6.2 NotifyClasses (or NotifyZipClasses)

Notify information data about classes. In NotifyZipClasses clear notifications are separated by **\n**; after last notification you find a **\n.**

Field	Type	Length	Description
Symbol	string	6	Class symbol
ProductType	string	1	Product type (F=Future, O = Option)
ProductGroup	string	3	Product group
Description	string	35	Description
MarketId	string	2	Market identification code
ISINCode	string	12	The underlying ISIN code which uniquely identifies a specific securities issue (International Securities Identification Number)
UnderlyingId	string	6	Underlying symbol
MinMargin	real	7.8	Minimum margin
MarginInterval	real	3.2	Margin interval
SettlementType	string	3	Settlement type (ST=settled, CSH= cash settlement, FUT = future style)
ContractSize	real	7.8	Number of Underlying entities per contract
OptionType	string	1	Option type (B=bond, E = equity, I = Index)
OptionStyle	string	1	Option Style (A = American, E = European)
SettlementDays	integer	2	Days between expiry and settlement date

7 Clearing members

7.1 InquireClearingMemberCodes

Information request about Clearing participants. Data are notified by NotifyClearingMemberCodes.

Field	Type	Length	Description
MarketId	string	2	Market identification code
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

7.2 NotifyClearingMemberCodes

Notify information data about Clearing participants.

Field	Type	Length	Description
AbiCode	integer	5	Member ABI code
Mnemonic	string	4	Mnemonic code
MarketId	string	2	Marked identification code
PartecipantCode	string	4	Member Clearing code
Description	string	40	Description
MemberType	string	1	Type (I = Individual, N = Non Clearing Member, G = General Clearing Member)
CedCode	string	8	Member CED code

7.3 InquireNonClearingMemberCodes

Information request about Non Clearing participants. Data are notified by NotifyNonClearingMembers

Field	Type	Length	Description
MarketId	string	2	Market identification code
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

7.4 NotifyNonClearingMemberCodes

Notify information data about Non Clearing member.

Field	Type	Length	Description
AbiCode	integer	5	Member ABI code
Mnemonic	string	4	Mnemonic code
MarketId	string	2	Marked identification code
PartecipantCode	string	4	Clearing code
Description	string	40	Description
MemberType	string	1	Type (I = Individual, N = Non Clearing Member, G = General Clearing Member)
CedCode	string	8	Member CED code

8 Series

8.1 InquireSeries (or InquireZipSeries)

Information request about tradable Series. Data are notified by NotifySeries

Field	Type	Length	Description
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

8.2 NotifySeries (or NotifyZipSeries)

Notify Information data about tradable series. In NotifyZipSeries clear notifications are separated by **\n**; after last notification you find a **\n.**

In the layouts, the field ExpirationMonth is wrongly labeled “ExpiryPeriod”.

Field	Type	Length	Description
Symbol	string	6	Class symbol
ProductType	string	1	Product type (F= future, O = option)
ExpiryPeriod	string	6	Expiration month (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
MarketId	string	2	Market Id
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
ExpirationDate	string	8	Expiry date (YYYYMMDD)
LastTradingDay	string	8	Last trading day (YYYYMMDD)
ClosingPrice	real	7.8	Closing price
LastDayPrice	real	7.8	Previous day Closing price
ClosingPriceDate	string	8	Closing price date (YYYYMMDD)
UnderlyingPrice	real	7.8	Underlying closing price
OpenInterest	integer	7	Open interest
Volatility	real	3.2	Volatility
SeriesId	string	30	Series name

9 Positions

9.1 InquirePositions (or InquireZipPositions)

Information request about available positions. Data are notified by NotifyPositions

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	string	5	ABI member code (*ALL = non clearing members included)
AccountType	string	1	Account type (P = proper, C = client)
PositionGroup	string	1	Position type (O = ordinary)
Symbol	string	6	Class symbol (optional)
ExpirationDate	string	8	Expiry date (optional)
StirkePrice	real	7.6	Strike price (optional, last 6 numbers are the decimal part)
PutCall	string	1	Put/Call option (P= put, C= call) (optional)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number) (optional)
ProductType	string	1	Product type (O = option, F = future, C = equity and fund quotes, W = warrant, V = convertible, B = bond, R = repo) (optional)
OpeningDate	string	8	The day when the position was opened (YYYYMMDD) (optional)
SettlementDate	string	8	Settlement date (YYYYMMDD) (optional)
SubAccount	string	4	Sub Account (Optional) (°)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

Only a General clearing member can use the wildcard *ALL. A NCM or a direct member must use his own ABI code. You are a GCM if InquireNonClearingMemberCodes returns more than one entry.

9.2 NotifyPositions (or NotifyZipPositions)

Notify Information data about available positions. In NotifyZipPositions clear notifications are separated by **\n**; after last notification you find a **\n.**

Field	Type	Length	Description
AbiCode	integer	5	ABI member code (own company or NCM)
AccountType	string	1	Account type (P = proper, C = client)
Symbol	string	6	Class symbol
ExpirationMonth	string	6	Expiry month (YYYYMM)

StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
OpeningDate	string	8	Position opening date (YYYYMMDD)
LastOperation	string	8	Last operation date (YYYYMMDD)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
CurrentLong	integer	9	Current long position
CurrentShort	integer	9	Current short position
OpeningLong	integer	7	Long position at market opening
OpeningShort	integer	7	Short position at market opening
MarketId	string	2	Market identification code
ExpirationDate	string	8	Expiry date (YYYYMMDD)
Description	string	30	Description (for future uses)
PositionValue	real	15.2	Position amount (for future uses)
AccrualValue	real	15.2	Accrual amount (for future uses)
LegSide	string	1	Position type (blank = ordinary, P = short leg, T = long leg) (for future uses)
LiquidatorAbiCode	integer	5	ABI liquidator code (for future uses)
LiquidatorAccount	integer	5	Liquidator account (for future uses)
TransferPrice	real	7.4	Transfer Price
InAdvanceExercise	real	7.3	Early exercise for day
InAdvanceAssignement	real	7.3	Early Assignment for day
Exercise	real	7.3	Early exercise
Assignement	real	7.3	Assignment
InTheMoneyAmount	real	7.6	In the money amount
EndValidityDate	string	8	End validity date (YYYYMMDD) (for future uses)
Type	string	1	Position type (O= ordinary, U= Unsettled IDEM, F = fail)
ProductType	string	1	Product type (O = option, F = future, C = equity and fund quotes, W = warrant, V = convertible, B = bond, R = repo)
FailExecution	string	1	F= fail, E = execution (for future uses)
LetterMoney	string	1	T = securities, C = cash (for future uses)
BonisMalis	string	1	B = bonis, M = malis (for future uses)
SubAccount	string	4	Sub Account (*)
SeriesId	string	30	Series name

9.3 InquireRectifications

Information request about rectified positions. Data are notified by NotifyRectifications

Field	Type	Length	Description
RectificationDate	string	8	Rectification date (YYYYMMDD)
AbiCode	string	5	ABI member code (*ALL = non clearing members included)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

9.4 NotifyRectifications

Information data about rectified positions at the specified date.

Field	Type	Length	Description
AbiCode	integer	5	Member ABI code
AccountType	string	1	Account type (P = proper, C = client)
Symbol	string	6	Class symbol
ExpirationMonth	string	6	Expiry date (YYYYMM)
StrikePrice	real	7.6	Strike Price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
OperationType	string	1	Operation type (+ = increase, - = decrease)
Volume	real	9.6	Volume
OpResult	string	1	Operation result (Y= executed, N = not executed)
ReturnCode	string	1	Return code
ExternalKey	string	27	Transaction Id (for future uses)
ClearingKey	string	53	Key for other operations (for future uses)
RectificationDate	string	8	Rectification date (YYYYMMDD)
SubAccount	string	4	Sub Account (*)
SeriesId	string	30	Series name

9.5 InquirePositionTransfers

Information request about delivered or received positions. Data are notified by NotifyPositionTransfers

Field	Type	Length	Description
TransferDate	string	8	Transfer date (YYYYMMDD)
TransferType	string	1	Transfer type (D = delivered, R = received)
AbiCode	string	5	ABI member code (*ALL = non clearing members included)
TransferState	string	1	Transfer Status (Optional) (H = holding, P = processed, R = rejected,C = cancelled)
CounterpartAbiCode	string	5	Counterparty ABI Code (Optional)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

9.6 NotifyPositionTransfers

Information data about delivered or received positions at the specified date

Field	Type	Length	Description
DeliverAbiCode	integer	5	Deliver member ABI code
DeliverAccountType	string	1	Deliver member account type (P = proper, C = client)
ReceiverAbiCode	integer	5	Receiver member ABI code
ReceiverAccountType	string	1	Receiver member account type (P = proper, C = client)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Symbol	string	6	Class symbol
ProductType	string	1	Product type (F = future, O = option)
Expiration Month	string	6	Expiry month (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
MarketId	string	2	Market identification code
Volume	real	9.6	Volume
PositionType	string	1	Position type (L= Long, S= Short)
TransferState	string	1	Status of the transfer operation H = holding (sent but not confirmed or rejected yet) P = processed (accepted by the counterparty) R = rejected (refused by the counterparty) C = cancelled (for future uses) (request deleted by the

			participant that sent the request)
ReturnCode	integer	4	Return Code
EntryTime	string	17	Entry time (YYYYMMDDHHMMSS)
ExecutionTime	string	17	Execution time (YYYYMMDDHHMMSS)
RequestKey	string	53	Request key (*)
DeliverName	string	30	Description of deliver member
ReceiverName	string	30	Description of receiver member
AdditionalInfo	string	50	Free text information. The returned value is the same set on the corresponding field of SubmitTransferPositionRequest function. (*)
DeliverCode	string	9	Client code of deliver member. The returned value is the same set on the corresponding field of SubmitTransferPositionRequest function. (*)
DeliverInfo	string	16	Free text client information (ClientInfo) of deliver member. The returned value is the same set on the corresponding field of SubmitTransferPositionRequest function. (*)
TransferDate	string	8	Date of the position transfer (YYYYMMDD)
Price	real	7.4	Price of the position transfer
OpenClose	integer	1	Open / Close flag (1 = open, 2 = close)
SubAccount	string	4	Sub Account (*)
PositionValue	real	17,2	Counter Value
ReceiverCode	string	9	Client Code of receiver member (*)
ReceiverInfo	string	16	Free text information of receiver member (ClientInfo) (*)
SeriesId	string	30	Series name

9.7 SubmitGrossPositionsRectification

Request of position rectification.

Field	**Type**	**Length**	**Description**
AbiCode	integer	5	ABI member code (own company or NCM)
AccountType	string	1	Account type (P = proper, C = client)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Operation	string	1	Operation (+ = increase, - = decrease)
Volume	real	7.6	Volume

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SubAccount	string	4	Sub Account (optional) (for future uses) (°)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

9.8 SubmitTransferPositionRequest

Request of position transfer.

Field	Type	Length	Description
PositionType	string	1	Position type (L = long, S = short)
Volume	real	7.6	Volume
ReceiverAbiCode	integer	5	Receiver member ABI code
GrossPositionRectification	string	1	Gross position rectification (Y = yes, N = no)
AdditionalInfo	string	50	Free text information (°)
DeliverCode	string	9	Client code of deliver memeber
DeliverInfo	string	16	Free text client information (ClientInfo) of deliver member (°)
AccountType	string	1	Account type (P = proper, C = client)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
AbiCode	integer	5	ABI member code (own company or NCM)
SubAccount	string	4	Sub Account (°)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

9.9 SubmitTransferPositionConfirm

Request to confirm a position received by another clearing member.

Field	Type	Length	Description
AccountType	string	1	Account type (P = proper, C = client)
AcceptRefuse	string	1	Accept or reject the transferred position (A = accept , R = refuse)
ReceiverCode	string	9	Client code (°)
ReceiverInfo	string	16	Free text client information (ClientInfo) (°)
RequestKey	string	53	Request key of received position
OpenClose	integer	1	Open / Close flag (1 = open, 2 = close)
SubAccount	string	4	Sub Account (°)

GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

9.10 SubmitTransferPositionDelete

Request to delete a position sent to another clearing member.

The *RequestKey* code must be obtained by the *InquirePositionTransfers.* Only pending transfers, i.e. in state H (holding), can be removed. The function can be executed only in the same day when the position transfer has been requested

Field	Type	Length	Description
AbiCode	integer	5	ABI member code (own company or NCM)
MarketId	string	2	Market identification code
RequestKey	string	53	Request key of received position
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

10 Contracts

10.1 InquireContracts (or InquireZipContracts)

Data are notified by NotifyContracts.

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
AccountType	string	1	Account type (P = proper, C = client)
Symbol	string	6	Class symbol (Optional)
ContractDate	string	8	Contract date (YYYYMMDD)
Side	string	1	Contract side (B = buy, S = sell)
Price	real	7.6	Contract price (Optional)
Price2	real	7.6	Contract price (Optional)
ClientCode	string	9	Client code set on IDEM trading platform (Optional) (°)
ContractNumber	integer	12	Contract Number assigned by CC&G (Optional)
ExpirationDate	string	6	Expiry date (Optional) (YYYYMM)
StrikePrice	real	7.6	Strike price (Optional)
PutCall	string	1	Put/Call option (P= put, C= call) (Optional)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

10.2 NotifyContracts (or NotifyZipContracts)

Information data about trade list received by the CC&G system. The contract list is kept updated with transfer operations. In NotifyZipContracts clear notifications are separated by **\n**; after last notification you find a **\n.**

Unique Key: <ContractDate, ContractNumber, Side>

Field	Type	Length	Description
AbiCode	integer	5	ABI member code (own company or NCM)
AccountType	string	1	Account type (P = proper, C = client)
Symbol	string	6	Class symbol
ExpirationMonth	string	6	Expiry month (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
ContractDate	string	8	Contract date (YYYYMMDD)
ContractTime	string	6	Contract time (HHMMSS)

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ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Quantity	integer	10	Contract quantity
Price	real	7.6	Contract price
OpenClose	integer	1	Open / Close flag (1 = open, 2 = Close)
MarketId	string	2	Market identification code
ClientCode	string	12	Client code set on IDEM trading platform. (*)
ContractNumber	integer	12	Contract number assigned by the Clearing House
GiveUpAbiCode	integer	5	In case of a local give up trade, it is the member ABI code of the company that executed the contract, otherwise it is set to 00000.
Side	string	1	Contract Side (B = buy, S = sell)
ClientInfo	string	16	Free text client information set on IDEM trading platform. (*)
TradeDescription	string	30	Trade description (for future uses) (*)
Value	real	16.2	Contract countervalue (for future uses) (Value has the same meaning of ContractValue)
Accrual	real	16.2	Accrual value (for future uses)
SettlementDate	string	8	Settlement date (YYYYMMDD) (for future uses)
RepoIndex (TradeSource)	string	1	M=Market, G=International/Automatic Give-Up, S=Split, D=Data Entry
RepoRate	real	3.3	Repo rate (for future uses)
TransferredQuantity	integer	8	Transferred quantity
TransferredRequest	integer	8	Transferred quantity requested
SubAccount	string	4	Sub Account (*)
OrigContractNumber	integer	12	Original contract number before splitting. In case of multiple separation, the original trade contract number is shown
SeriesId	string	30	Series name
OrderNumber	string	8	Identifier or the order
TraderId	string	8	Trader identifier
ContractState	string	1	T = Trade C = Trade Cancel
MarketContractNumber	integer	12	Contract number assigned

			by the market
MarketSource	integer	1	1 = RegularTrade 2 = AsOfTrade 3 = Strategy 4 = LateTrade 5 = Implied 6 = ExchangeGranted1 7 = ExchangeGranted2 D = Cross B = Cross Block T = Committed K = Committed Block

10.3 InquireContractsByTime (or InquireZipContractsByTime)

Information request about available trades inside a specified time interval. The function can be executed only in the current business day. Data are notified by NotifyContractsByTime.

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
StartingTime	string	6	Interval start time (HHMMSS)
EndingTime	string	6	Interval end time (HHMMSS)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

10.4 NotifyContractsByTime (or NotifyZipContractsByTime)

Information data about trades during a specified time interval. In NotifyZipContractsByTime clear notifications are separated by **\n**; after last notification you find a **\n.**

Field	Type	Length	Description
AbiCode	integer	5	ABI member code (own company or NCM)
AccountType	string	1	Account type (P = proper, C = client)
Symbol	string	6	Class symbol
ExpirationMonth	string	6	Expiry month (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
ContractDate	string	8	Contract date (YYYYMMDD)
ContractTime	string	6	Contract time (HHMMSS)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Quantity	integer	10	Contract quantity

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Price	real	7.6	Contract price
OpenClose	integer	1	Open / Close flag (1 = open, 2 = Close)
MarketId	string	2	Market identification code
ContractNumber	integer	10	Contract number assigned by the Clearing House
OrigContractNumber	integer	10	Original contract number before splitting. In case of multiple separation, the original trade contract number is shown
GiveUpAbiCode	integer	5	In case of a local give up trade, it is the member ABI code of the company that executed the contract, otherwise it is set to 00000.
Side	string	1	Contract Side (B = buy, S = sell)
ClientInfo	string	16	Free text client information set on IDEM trading platform. (*)
TradeDescription	string	30	Trade description (for future uses) (*)
Value	real	16.2	Contract countervalue (for future uses) (Value has the same meaning of ContractValue)
Accrual	real	16.2	Accrual value (for future uses)
SettlementDate	string	8	Settlement date (YYYYMMDD) (for future uses)
RepoIndex (TradeSource)	string	1	M=Market, G=International/Automatic Give-Up, S=Split, D=Data Entry
RepoRate	real	3.3	Repo rate (for future uses)
TransferredQuantity	integer	8	Transferred quantity
TransferredRequest	integer	8	Transferred quantity requested
ClientCode	string	12	Client code set on IDEM trading platform. (*)
SubAccount	string	4	Sub Account (*)
SeriesId	string	30	Series name
OrderNumber	string	8	Identifier or the order
TraderId	string	8	Trader identifier
ContractState	string	1	T = Trade C = Trade Cancel
MarketContractNumber	integer	12	Contract number assigned by the market
MarketSource	integer	1	1 = RegularTrade 2 = AsOfTrade 3 = Strategy 4 = LateTrade 5 = Implied

			6 = ExchangeGranted1 7 = ExchangeGranted2 D = Cross B = Cross Block T = Committed K = Committed Block

10.5 InquireContractTransfers

Information request about delivered or received contracts. Data are notified by NotifyContractTransfers

Field	Type	Length	Description
ContractDate	string	8	Transfer date (YYYYMMDD)
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
TransferType	string	1	Type (D = delivered, R = received)
TransferState	string	1	Transfer Status (Optional) (H = holding, P = processed, R = rejected,C = cancelled)
CounterpartAbiCode	string	5	Counterparty ABI Code (Optional)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

10.6 NotifyContractTransfers

Information data about delivered or received contracts at the specified date.

Unique Key: <RequestKey >

Field	Type	Length	Description
DeliverAbiCode	integer	5	Deliver member ABI code
DeliverAccountType	string	1	Deliver member account type (P = proper, C = client)
ReceiverAbiCode	integer	5	Receiver member ABI code
ReceiverAccountType	string	1	Receiver member account type (P = proper, C = client, blank if not confirmed)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Symbol	string	6	Class symbol
ContractNumber	integer	12	Contract number assigned by the Clearing House
ContractDate	string	8	Contract date (YYYYMMDD)
ProductType	string	1	Product type (F = future, O = option)
ExpirationMonth	string	6	Expiry month (YYYYMM)
StrikePrice	real	7.6	Strike price

PutCall	string	1	Put/Call option (P= put, C= call, blank)
MarketId	string	2	Market identification code
Quantity	integer	9	Transferred Quantity
Side	string	1	Contract side (B= Buy, S= Sell)
TransferState	string	1	Status of the transfer operation H = holding (sent but not confirmed or rejected yet) P = processed (accepted by the counterparty) R = rejected (refused by the counterparty) C = cancelled (for future uses) (request deleted by the participant that sent the request)
ReturnCode	integer	4	Return Code
EntryTime	string	17	Entry time (YYYYMMDDHHMMSSmmm)
ExecutionTime	string	17	Execution time (YYYYMMDDHHMMSSmmm)
RequestKey	string	53	Request key (*)
DeliverName	string	30	Description of deliver member
ReceiverName	string	30	Description of receiver member
AdditionalInfo	string	50	Free text information. The returned value is the same set on the corresponding field of SubmitTransferContractRequest function. (*)
DeliverCode	string	9	Client code of deliver member set on IDEM trading platform (*)
DeliverInfo	string	16	Free text client information (ClientInfo) of deliver member set on IDEM trading platform. (*)
TransferDate	string	8	Date of the contract transfer
Price	real	7.4	Price of the contract transfer
SubAccount	string	4	Sub Account (*)
ReceiverCode	string	9	Client code of receiver member set on IDEM trading platform (*)
ReceiverInfo	string	16	Free text client information (ClientInfo) of receiver member set on IDEM trading platform. (*)
OpenClose TransferMode	integer string	1 1	Open / Close flag (1 = open, 2 = close) Transfer mode (A = Automatic, M = Manual)
SeriesId	string	27	Series name
MarketContractNumber	integer	10	Contract number assigned by the market

10.7 SubmitTransferContractRequest

Request of contract transfer. This message allows to perform an **international give up**, that is a transfer of a trade done the same business date of its execution (ContractDate field = current business date).

The field “Quantity” has to be equal to the contract quantity. In the future development this field will be removed.

Field	Type	Length	Description
ContractNumber	integer	12	Contract number assigned by CC&G
ContractDate	string	8	Contract date (YYYYMMDD)
AccountType	string	1	Account type (P = proper, C = client)
Side	string	1	Contract side (B = buy, S = sell)
Quantity	integer	7	Transferred quantity (It must be equal to the total trade quantity).
ReceiverAbiCode	integer	5	Receiver member ABI code
RectifyPosition	string	1	Rectify position (Y = yes, N = no)
AdditionalInfo	string	100	Free text information. (°)
ClientCode	string	9	Client code (°)
ClientInfo	string	16	Free text client information (°)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

10.8 SubmitTransferContractConfirm

Request to confirm a contract received by another clearing member.

Field	Type	Length	Description
AccountType	string	1	Account type (P = proper, C = client)
AcceptRefuse	string	1	Accept or reject the transferred contract (A = accept, R = refuse)
RequestKey	string	53	Request key of received contract (°)
ClientCode	string	9	Client code (°)
ClientInfo	string	16	Free text client information (°)
OpenClose	integer	1	Open / Close flag (1 = open, 2 = close, 3 = Assigned by Trader)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

10.9 SubmitTransferContractDelete

Request to delete a contract sent to another clearing member.

The *RequestKey* code must be obtained by the *InquireContractTransfers.* Only pending transfers, i.e. in state H (holding), can be removed. The function can be executed only in the same day when the contract transfer has been requested.

Field	Type	Length	Description
AbiCode	integer	5	ABI member code (own company or NCM)
MarketId	string	2	Market identification code
RequestKey	string	53	Request key of received position (°)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

10.10 SubmitOpenCloseContract

Request to modify the open/close flag on a client account

Field	Type	Length	Description
ContractNumber	integer	12	Contract number assigned by CC&G
MarketId	string	2	Market identification code
Side	string	1	Contract side (B = buy, S = sell)
OpenClose	string	1	Open / Close flag (1 = open, 2 = close)
ContractDate	string	8	Contract date (YYYYMMDD)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

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10.11 InquireOpenCloseContractChanges

Information request about the list of changed open/close flag contracts. Data are notified by NotifyOpenCloseContractsChanges

Field	Type	Length	Description
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
RequestDate	string	8	Date (YYYYMMDD) when the contract has been modified (up to 5 days before today)
ContractDate (optional)	string	8	Contract date (YYYYMMDD)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

10.12 NotifyOpenCloseContractChanges

Notify information about the list of contracts whose open/close flag has been changed

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
ContractDate	string	8	Contract date (YYYYMMDD)
ContractNumber	integer	12	Contract number assigned by the Clearing House
AccountType	string	1	Account type (P = proper, C = client)
SubAccount	string	4	Sub Account (Optional) (*)
Symbol	string	6	Class symbol
ExpirationDate	string	8	Expiry date (YYYYMMDD)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Quantity	integer	10	Contract quantity
Side	string	1	Contract side (B = buy, S = sell)
OpenClose	string	1	Open / Close flag (1 = open, 2 = close)
RequestTime	string	6	Request time (HHMMSS)

RequestState	string	1	Status (P = processed, R = refused)
ReturnCode	integer	4	Return Code
ClientInfo	string	16	Free text client information (optional) (*)
ClientCode	string	9	Client code (optional) (*)
SeriesId	string	30	Series name
MarketContractNumber	integer	12	Contract number assigned by the market

10.13 SubmitClientCodeContractChange

Request to modify the client code of a given contract.

Field	Type	Length	Description
ContractDate	string	8	Contract date (YYYYMMDD)
ContractNumber	integer	12	Contract number assigned by CC&G
MarketId	string	2	Market identification code
Side	string	1	Contract side (B = buy, S = sell)
ClientCode	string	9	Client code (°)
GrossPositionRectification	string	1	Gross position rectification (Y = yes, N = no)
ClientInfo	string	16	Free text client information (optional) (°)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

10.14 InquireClientCodeContractChanges

Information request about the list of changed client code contracts. Data are notified by NotifyClientCodeContractChanges

Field	Type	Length	Description
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
RequestDate	string	8	Date (YYYYMMDD) when the contract has been modified (up to 5 days before today)
ContractDate (optional)	string	8	Contract date (YYYYMMDD)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di

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10.15 NotifyClientCodeContractChanges

Notify information about the list of contracts whose client code has been changed

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
ContractDate	string	8	Contract date (YYYYMMDD)
ContractNumber	integer	10	Contract number assigned by the Clearing House
Side	string	1	Contract side (B = buy, S = sell)
AccountType	string	1	Account type (P = proper, C = client)
OpenClose	string	1	Open / Close flag (1 = open, 2 = close)
OrigClientCode	string	9	Client code before modifications (*)
OrigSubAccount	string	4	Sub Account (Optional) before modifications (for future uses) (*)
ClientCode	string	9	Client code (*)
SubAccount	string	4	Sub Account (Optional) (*)
GrossPositionRectification	string	1	Gross position rectification (Y = yes, N = no)
Symbol	string	6	Class symbol
ExpirationDate	string	6	Expiry date (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Quantity	integer	10	Contract quantity
RequestTime	string	6	Request time (HHMMSS)
RequestState	string	1	Status (P = processed, R = refused)
ReturnCode	integer	4	Return Code
ClientInfo	string	16	Free text client information (optional) (*)
SeriesId	string	30	Series name

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MarketContractNumber	integer	12	Contract number assigned by the market

10.16 InquireTradeHistory

Information request about the list of clearing operations made on a specified contract. Data are notified by NotifyTradeHistory.

MarketId	string	2	Market identification code
ContractNumber	integer	10	Contract number assigned by the Clearing House
Side	string	1	Contract side (B = buy, S = sell)
ContractDate	string	8	Contract date (YYYYMMDD)
ABiCode	integer	5	ABI member code (*ALL = non clearing members included)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

10.17 NotifyTradeHistory

Notify information about the list of clearing operations made on a specified contract.

MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
AccountType	string	1	Account type (P = proper, C = client)
Symbol	string	6	Class symbol
ExpirationDate	string	6	Expiry date (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
SeriesId	string	30	Series name
ContractDate	string	8	Contract date (YYYYMMDD)
ContractTime	string	6	Contract time (HHMMSS)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Quantity	integer	10	Contract quantity
Price	real	7.6	Contract price
OpenClose	string	1	Open / Close flag (1 = open, 2 = close)
ContractNumber	integer	10	Contract number assigned by the Clearing House
OrigContractNumber	integer	10	Original contract number before splitting In case of multiple separation, the original

			trade contract number is shown
Side	string	1	Contract side (B = buy, S = sell)
ClientInfo	string	16	Free text client information (optional) (*)
ClientCode	string	9	Client code (*)
SubAccount	string	4	Sub Account (Optional) (*)
DeliverAbiCode	integer	5	Deliver member ABI code
ReceiverAbiCode	integer	5	Receiver member ABI code
DeliverAccountType	string	1	Deliver member account type (P = proper, C = client)
ReceiverAccountType	string	1	Receiver member account type (P = proper, C = client)
MarketContractNumber	integer	12	Contract number assigned by the market
Operation	string	20	Clearing operation done on the trade

10.18 SubmitSplitContract

Request to split a contract. The contract must be split at least into 2 contracts. A maximum of 8 split contracts is allowed but a spit trade can be split.

The number of the fields ContractSplitQuantity determines the number of the new trades: if the ClientCode or the ClientInfo are not specified the are inherited by the original contract (if they are specified and the related ContractSplitQuantity is not, they are discarded)

Field	Type	Length	Description
ContractNumber	integer	12	Contract number assigned by CC&G
ContractDate	string	8	Contract date (YYYYMMDD)
Side	string	1	Contract side (B = buy, S = sell)
RectifyPosition	string	1	Rectify position (Y = yes, N = no)
ContractSplitQuantity1	integer	8	Split contract quantity (mandatory)
ClientCode1	string	9	Client code (optional) (°)
ClientInfo1	string	16	Free text client information (optional) (°)
ContractSplitQuantity2	integer	8	Split contract quantity (mandatory)
ClientCode2	string	9	Client code (optional)(°)
ClientInfo2	string	16	Free text client information (optional). (°)
ContractSplitQuantity3	integer	8	Split contract quantity (optional)
ClientCode3	string	9	Client code (optional) (°)
ClientInfo3	string	16	Free text client information (optional). (°)
ContractSplitQuantity4	integer	8	Split contract quantity (optional)

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ClientCode4	string	9	Client code (optional) (°)
ClientInfo4	string	16	Free text client information (optional). (°)
ContractSplitQuantity5	integer	8	Split contract quantity (optional)
ClientCode5	string	9	Client code (optional) (°)
ClientInfo5	string	16	Free text client information (optional). (°)
ContractSplitQuantity6	integer	8	Split contract quantity (optional)
ClientCode6	string	9	Client code (optional) (°)
ClientInfo6	string	16	Free text client information (optional). (°)
ContractSplitQuantity7	integer	8	Split contract quantity (optional)
ClientCode7	string	9	Client code (optional) (°)
ClientInfo7	string	16	Free text client information (optional). (°)
ContractSplitQuantity8	integer	8	Split contract quantity (optional)
ClientCode8	string	9	Client code (optional) (°)
ClientInfo8	string	16	Free text client information (optional). (°)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

10.19 SubscribeSplitContracts

Request information about split contracts originated by a SubmitSplitContract. This class has to be subscribed before SubmitSplitContract in order to receive data of the result of the transaction. Data are notified by NotifySubSplitContracts

Field	Type	Length	Description
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

10.20 NotifySubSplitContracts

Notify information data about split contracts. A maximum of 8 split contracts is allowed

Field	Type	Length	Description
OrigContractNumber	integer	12	Original Contract number assigned by the Clearing House. In case of multiple separation, the previous

			separated trade contract number is shown
ContractDate	string	8	Contract date (YYYYMMDD)
AccountType	string	1	Account type (P = proper, C = client)
Side	string	1	Contract side (B = buy, S = sell)
SeriesId	string	30	Series name
MarketContractNumber	integer	12	Contract number assigned by the market
ContractNumber1	integer	12	New Contract number assigned by the Clearing House
ContractQuantity1	integer	8	Contract quantity
ClientCode1	string	9	Client Code (*)
ClientInfo1	string	16	Free text client information (*)
ContractNumber2	integer	12	New Contract number assigned by the Clearing House
ContractQuantity2	integer	8	Contract quantity
ClientCode2	string	9	Client Code (*)
ClientInfo2	string	16	Free text client information (*)
ContractNumber3	integer	12	New Contract number assigned by the Clearing House
ContractQuantity3	integer	8	Contract quantity
ClientCode3	string	9	Client Code (*)
ClientInfo3	string	16	Free text client information (*)
ContractNumber4	integer	12	New Contract number assigned by the Clearing House
ContractQuantity4	integer	8	Contract quantity
ClientCode4	string	9	Client Code (*)
ClientInfo4	string	16	Free text client information (*)
ContractNumber5	integer	12	New Contract number assigned by the Clearing House
ContractQuantity5	integer	8	Contract quantity
ClientCode5	string	9	Client Code (*)
ClientInfo5	string	16	Free text client information (*)
ContractNumber6	integer	12	New Contract number assigned by the Clearing House
ContractQuantity6	integer	8	Contract quantity
ClientCode6	string	9	Client Code (*)
ClientInfo6	string	16	Free text client information (*)
ContractNumber7	integer	12	New Contract number assigned by the Clearing House

ContractQuantity7	integer	8	Contract quantity
ClientCode7	string	9	Client Code (*)
ClientInfo7	string	16	Free text client information (*)
ContractNumber8	integer	12	New Contract number assigned by the Clearing House
ContractQuantity8	integer	8	Contract quantity
ClientCode8	string	9	Client Code (*)
ClientInfo8	string	16	Free text client information (*)

10.21 InquireSplitContracts

Request information about split contracts at a specified date. Data are notified by NotifyInqSplitContracts

Field	Type	Length	Description
ContractDate	string	8	Contract date (YYYYMMDD)
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

10.22 NotifyInqSplitContracts

Notify information data about all split contracts at a specified date.

Field	Type	Length	Description
OrigContractNumber	integer	12	Original Contract number assigned by the Clearing House
ContractDate	string	8	Contract date (YYYYMMDD)
AccountType	string	1	Account type (P = proper, C = client)
Side	string	1	Contract side (B = buy, S = sell)
SeriesId	string	30	Series name
MarketContractNumber	integer	12	Contract number assigned by the market
ContractNumber1	integer	12	New Contract number assigned by the Clearing House
ContractQuantity1	integer	8	Contract quantity
ClientCode1	string	9	Client Code (*)
ClientInfo1	string	16	Free text client information (*)
ContractNumber2	integer	12	New Contract number assigned by the Clearing House
ContractQuantity2	integer	8	Contract quantity
ClientCode2	string	9	Client Code (*)

ClientInfo2	string	16	Free text client information (*)
ContractNumber3	integer	12	New Contract number assigned by the Clearing House
ContractQuantity3	integer	8	Contract quantity
ClientCode3	string	9	Client Code (*)
ClientInfo3	string	16	Free text client information (*)
ContractNumber4	integer	12	New Contract number assigned by the Clearing House
ContractQuantity4	integer	8	Contract quantity
ClientCode4	string	9	Client Code (*)
ClientInfo4	string	16	Free text client information (*)
ContractNumber5	integer	12	New Contract number assigned by the Clearing House
ContractQuantity5	integer	8	Contract quantity
ClientCode5	string	9	Client Code (*)
ClientInfo5	string	16	Free text client information (*)
ContractNumber6	integer	12	New Contract number assigned by the Clearing House
ContractQuantity6	integer	8	Contract quantity
ClientCode6	string	9	Client Code (*)
ClientInfo6	string	16	Free text client information (*)
ContractNumber7	integer	12	New Contract number assigned by the Clearing House
ContractQuantity7	integer	8	Contract quantity
ClientCode7	string	9	Client Code (*)
ClientInfo7	string	16	Free text client information (*)
ContractNumber8	integer	12	New Contract number assigned by the Clearing House
ContractQuantity8	integer	8	Contract quantity
ClientCode8	string	9	Client Code (*)
ClientInfo8	string	16	Free text client information (*)

11 Guarantees

11.1 InquireCollateralGuarantees

Information request about Collateral Guarantees. Data are notified by NotifyCollateralGuarantees

Field	Type	Length	Description
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

11.2 NotifyCollateralGuarantees

Notify information data about collateral guarantees.

Field	Type	Length	Description
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Description	string	30	Description
Currency	string	2	Currency
Price	real	7.8	Price

11.3 InquireDepositedGuarantees

Information request about Deposited Guarantees. Data are notified by NotifyDepositedGuarantees

Field	Type	Length	Description
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
AccountType	string	1	Account type (P = proper, C = client)
DepositType	string	2	Deposit type (GD = government deposit, BD = equity deposit, CC = cash) (Optional)Account type (P = proper, C = client) (Optional)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

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11.4 NotifyDepositedGuarantees

Notify information data about deposited guarantees.

Field	Type	Length	Description
AbiCode	integer	5	Member ABI code
AccountType	string	1	Account type (P = proper, C = client)
DepositType	string	2	Deposit type (GD = government deposit, BD = equity deposit, CC = cash)
DepositDate	string	8	Deposit date (YYYYMMDD)
ExpirationDate	string	8	Expiry date (YYYYMMDD)
DepositQuantity	real	9.2	Quantity (0 = cash)
Value	real	9.2	Value for margins (0 = equity deposit)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number) (blank = cash)
Description	string	30	Description
CurrencyId	string	2	Currency
FaceValue	real	9.2	Face Value (only if type = GD or = BD)
CoveredPosition	integer	11	Number of covered positions (only if type = BD)
MemberDescription	string	30	Member description
BDDepositType	string	1	Bulk Deposit type (O = option, F = future)
Ineligibility	string	1	Inelegelibility flag (for bulk deposit only) The deposit cannot be used to margin
ReturnDate	string	8	Return date (YYYYMMDD) Rapresent when the instrument has to be returned
Symbol	string	6	Class symbol (if bulk deposit only)The positions of this product class can be margined using the deposit
BDMultiplier	real	6,0	Multiplier (if bulk deposit only)Number of stocks needed to cover one position
ModifyCurrentDay	string	1	Current day modification flag (Y = yes, N = no) It indicates if the BDDepositType has been changed in the current day.
DepositSerialNumber	real	6,0	Deposit serial number
SubAccount	string	4	Sub Account (*)

11.5 SubmitBulkDeposit

Request to modify the allocation type of bulk deposit, i.e. for deposit whose DepositType is "BD".

Field	Type	Length	Description
AbiCode	integer	5	Member ABI code
AccountType	string	1	Account type (P = proper, C = client)
DepositSerialNumber	real	6,0	Deposit serial number
BDDepositType	string	1	Bulk Deposit Type (O = option, F = future)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

11.6 SubmitSubAccountBulkDeposit

Request to modify the sub account of bulk deposit, i.e. for deposit whose DepositType is "BD".

Field	Type	Length	Description
AbiCode	integer	5	Member ABI code
AccountType	string	1	Account type (P = proper, C = client)
DepositSerialNumber	real	6,0	Deposit serial number
SubAccount	string	4	Sub Account (*)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

12 Option exercise

12.1 SubmitEarlyExerciseRequest2

Request to submit an early exercise for an option

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (own company or NCM)
AccountType	string	1	Account type (P = proper, C = client)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Quantity	integer	10	Quantity to exercise
SubAccount	string	4	Sub Account (°)
ClientInfo	string	16	Free text client information (°)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

12.2 InquireEarlyExercises

Information request about early exercises submitted by the function SubmitEarlyExerciseRequest2. Data are notified by NotifyEarlyExercises

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
AccountType	string	1	Account type (P = proper, C = client) (Optional)
SubAccount	string	4	Sub Account (Optional for future uses) (°)
Symbol	string	6	Class symbol (Optional)
ExpirationDate	string	6	Expiry date (YYYYMM) (Optional)
StrikePrice	real	7.6	Strike price (Optional)
PutCall	string	1	Put/Call option (P= put, C= call, blank) (Optional)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number) (Optional)
RequestDate	string	8	Date (YYYYMMDD) when the contract has been modified (up to 5 days before today) (IOptional)
GKMarket	string	100	Identifies the Clearing System where request has to be sent.

			GKMarket = CCG (Cassa di Compensazione e Garanzia)

12.3 NotifyEarlyExercises

Notify information data about early exercises

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code
AccountType	string	1	Account type (P = proper, C = client)
Symbol	string	6	Class symbol
ExpirationDate	string	6	Expiry date (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
RequestKey	integer	6	Request key (altrove e' piu' lunga)
ExerciseTime	string	6	Exercise time (HHMMSS)
Quantity	integer	10	Exercise quantity
InOutTheMoneyAmount	real	13,6	In/ouy of the money amount
SubAccount	string	4	Sub Account (*)
RequestState	string	1	Status of request (P = processed, C = cancelled)
ExerciseDate	string	8	Exercise date (YYYYMMDD)
TotalExerciseQuantity	integer	10	Total Exercise quantity
InOutTheMoney	string	1	In/out of the money flag (I = in, O = out)
SeriesId	string	30	Series name

12.4 SubmitEarlyExerciseDelete

Request to delete an early exercise submitted either by SubmitEarlyExerciseRequest2 or by SubmitEarlyExerciseRequest The RequestKey must be obtained by the notification of InquireEarlyExercises

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (own company or NCM)
RequestKey	integer	6	Request key (altrove e' piu' lunga) (°)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

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12.5 SubmitExByExRequest2

Request to submit an exercise by exception for an option.

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (own company or NCM)
AccountType	string	1	Account type (P = proper, C = client)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Quantity	integer	10	Quantity to exercise
SubAccount	string	4	Sub Account (°)
ClientInfo	string	16	Free text client information (°)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

12.6 InquireExByEx

Information request about exeption exercises submitted by the function SubmitExbyExRequest2. Data are notified by NotifyExByEx

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
AccountType	string	1	Account type (P = proper, C = client) (Optional)
SubAccount	string	4	Sub Account (Optional for future uses) (Optional) (°)
Symbol	string	6	Class symbol (Optional)
StrikePrice	real	7.6	Strike price (Optional)
PutCall	string	1	Put/Call option (P= put, C= call, blank) (Optional)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number) (Optional)
InOutTheMoney	string	1	In/out of the money flag (I = in, O = out) Optional
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

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12.7 NotifyExByEx

Notify information data about exercises by exception

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code
AccountType	string	1	Account type (P = proper, C = client)
SubAccount	string	4	Sub Account (Optional for future uses) (*)
Symbol	string	6	Class symbol
ExpirationDate	string	6	Expiry date (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
ProductType	string	1	Derivative instrument Type (O = option/ F = future)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
RequestTime	string	6	Request time (HHMMSS)
ProposedQuantity	integer	10	Proposed quantity to exercise
RequestedQuantity	integer	10	Requested quantity to exercise
ClientInfo	string	16	Free text client information (*)
RequestState	string	1	Status (P = processed, R = refused)
InOutTheMoney	string	1	In/out of the money flag (I = in, O = out) Optional
InOutTheMoneyAmount	real	13,6	In/ouy of the money amount
UnderlyingPrice	real	13.6	Price of the derivative instrument / commodity
ReturnCode	integer	4	Return Code
SeriesId	string	30	Series name

12.8 InquireExerciseAtExpiry

Information request about either expiring exercises proposed by the Clearing System or those submitted by the function SubmitExbyExRequest2. Data are notified by NotifyExerciseAtExpiry

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
ExpiryExerciseType	string	1	Type of exercise (A = all, P = proposed, E = by exception)
AccountType	string	1	Account type (P = proper, C = client) (Optional)
SubAccount	string	4	Sub Account (Optional for future uses) (°)

Symbol	string	6	Class symbol (Optional)
StrikePrice	real	7.6	Strike price (Optional)
PutCall	string	1	Put/Call option (P= put, C= call, blank) (Optional)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number) (Optional)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

12.9 NotifyExerciseAtExpiry

Notify information data about expiry exercises

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code
AccountType	string	1	Account type (P = proper, C = client)
SubAccount	string	4	Sub Account (*)
Symbol	string	6	Class symbol
ExpirationDate	string	6	Expiry date (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
ProductType	string	1	Derivative instrument Type (O = option, F = future)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
ProposedQuantity	integer	10	Proposed quantity to exercise
RequestedQuantity	integer	10	requested quantity to exercise
ExpiryExerciseType	string	1	Type of exercise (P = proposed, E = by exception)
InOutTheMoney	string	1	In/out of the money flag (I = in, O = out) Optional
InOutTheMoneyAmount	real	13,6	In/ouy of the money amount
UnderlyingPrice	real	13.6	Price of the derivative instrument / commodity
AbandonedQuantity	integer	10	Abandoned quantity
AvailableQuantity	integer	10	Available quantity
SeriesId	string	30	Series name

12.10 SubscribeAssignments

Allows to be alerted when the CC&G assignments calculation procedure ends. Info ready signal is notified by NotifySubAssignments

Field	Type	Length	Description
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

12.11 NotifySubAssignments

Notify about the end of the assignment calculation procedure. New assignments (if available for the working company) can be downloaded using the InquireAssignments layout.

Field	Type	Length	Description
Text	string	200	Message text (*)

12.12 InquireAssignments

Information request about assignments . Data are notified by NotifyAssignments

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
AssignmentDate	string	8	Assignment date (YYYYMMDD)
AccountType	string	1	Account type (P = proper, C = client) (Optional)
Symbol	string	6	Class symbol (Optional)
ExpirationDate	string	6	Expiry date (YYYYMM) (Optional)
StrikePrice	real	7.6	Strike price (Optional)
PutCall	string	1	Put/Call option (P= put, C= call, blank) (Optional)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number) (Optional)
SubAccount	string	4	Sub Account (°)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

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12.13 NotifyAssignments

Notify information data about assignments

Field	Type	Length	Description
AssignmentDate	string	8	Assignment date (YYYYMMDD)
AbiCode	integer	5	ABI member code
AccountType	string	1	Account type (P = proper, C = client)
SubAccount	string	4	Sub Account (*)
Symbol	string	6	Class symbol
ExpirationDate	string	6	Expiry date (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
AssignedQuantity	integer	10	Assigned quantity
MarketId	string	2	Market identification code
SeriesId	string	30	Series name

13 Clearing messages

13.1 SubscribeClearingMessages

Allow to be alerted when new clearing messages are available. New clearing messages signal is notified by NotifyClearingMessages

Field	Type	Length	Description
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

13.2 NotifyClearingMessages

Notify that a new clearing message is available.

Field	Type	Length	Description
Description	string	200	Message text (*)

13.3 InquireClearingMessagesSent

Information request on clearing messages that have been sent during the business date. Data are notified by NotifyClearingMessagesSent.

Field	Type	Length	Description
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

13.4 NotifyClearingMessagesSent

Notify information data about clearing messages that have been sent during the business date.

Field	Type	Length	Description
Description	string	200	Message text (*)
SequenceNumber	Integer	2	Sequence Number of the clearing message sent by CC&G
Date	string	8	Business Date

13.5 SubscribeIntradayMarginCalls

Allow to be alerted when new intraday margin calls are requested by CC&G.

Field	Type	Length	Description
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

13.6 NotifyIntradayMarginCalls

Notify that a new intraday margin call has been requested by CC&G. Details (if the margin calls refers to the working company) can be downloaded using the InquireIntradayMarginCallsSent.

Field	Type	Length	Description
Description	string	200	Message text (*)

13.7 InquireIntradayMarginCallsSent

Information request at about Intraday Margin Call sent. A call contain information about the member limits. Data are notified by NotifyIntradayMarginCallsSent

Field	Type	Length	Description
Date	string	8	Date (YYYYMMDD)
ABICode	string	5	Partecipant Code of the customer the margin call refers to
MarginCallType	string	1	I= Integration D=Details S=Settlement
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

13.8 NotifyIntradayMarginCallsSent

Notify information data about Intraday Margin calls sent.

Field	Type	Length	Description
Date	string	8	Date (YYYYMMDD)
ABICode	string	5	Partecipant Code of the customer the margin call refers to
AccountType	string	1	Account Type
InitialMargin	real	17.2	Initial margin
VariationMargin	real	17.2	Variation margin
PremiumMargin	real	17.2	Premium margin
NetMargin	real	17.2	Net margin
Asset	real	17.2	Asset
RequestedAmount	real	17.2	Requested amount

14 Report

14.1 SubscribeReport

Request to be notified when specific information (eg. Report) is available. Data are notified by NotifyIReport

Field	Type	Length	Description
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

14.2 NotifyReport

Notify information data about specific report available.

Field	Type	Length	Description
InfoType	string	4	Type of report *See Appendix A*
BusinessDate	string	8	Date (YYYYMMDD)
SentDate	string	8	Sent date
SentTime	string	6	Sent time (HHMMSS)
FileType	string	1	P = PDF T = TXT X = XML Z = ZIP
PartecipantCode	string	4	Partecipant Code of the customer the report refers to
FileSize	integer	12	Size in bytes of the report
GCPartecipantCode	string	4	Partecipant Code of the GCM the report refers to (filled only if a GCM can download the report)

14.3 InquireZipReportData

Information request at about a specific report to be downloaded. Data are notified by NotifyReportTransfer.

In the “Specification” field of the transactional response of the InquireZipReportData, in addition to the ack, also the indentification number (“RequestKey”) of the request will be returned to the user. This number will be generated by the server, as soon as an InquireZipReportData will be received. The SubmitAbortInquireZipReportData layout will allow the user to abort a download action sending to the server the identification number previously received.

Field	Type	Length	Description
InfoType	string	4	Type of report *See Appendix A*
Date	string	8	Date (YYYYMMDD)
FileType	string	1	P = PDF T = TXT X = XML Z = ZIP
PartecipantCode	string	4	Partecipant Code of the customer the report refers to
GCPartecipantCode	string	4	Partecipant Code of the GCM the report refers to (filled only if a GCM can download the report)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

14.4 NotifyZipReportData

Clear notifications are separated by **\r\n**; after last notification you find a **\r\n.**

To unzip the report downloaded with the NotifyZipReportData, the GK_UnzipBinaryData should not be used. An external unzip library should be used.

Field	Type	Length	Description
TextBuffer	string	8096	Text buffer (*)

14.5 SubmitAbortInquireZipReportData

This layout can be used to abort a previously launched InquireZipReportData, using the "RequestKey" returned by the transactional response of the InquireZipReportData.

Field	Type	Length	Description
InfoType	string	4	Type of report *See Appendix A*
Date	string	8	Date (YYYYMMDD)
PartecipantCode	string	4	Partecipant Code of the customer the report refers to
RequestKey	integer	4	Identifier of the InquireZipReportData request to abort
GKMarket	string	100	Identifies the Clearing System where request has to be sent.

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			GKMarket = CCG (Cassa di Compensazione e Garanzia)

14.6 InquireReportSent

Information request about all notification sent (NotifyReport) about available report.
Data are notified by NotifyReportSent

Field	Type	Length	Description
BusinessDate	string	8	Date (YYYYMMDD)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

14.7 NotifyReportSent

Notify information data about all notification of available report

Field	Type	Length	Description
InfoType	string	4	Type of report *See Appendix A*
BusinessDate	string	8	Date (YYYYMMDD)
SentDate	string	8	Sent date (YYYYMMDD)
SentTime	string	6	Sent time (HHMMSS)
FileType	string	1	P = PDF T = TXT X = XML Z = ZIP
PartecipantCode	string	4	Partecipant Code of the customer the report refers to
FileSize	integer	12	Size in bytes of the report
GCPartecipantCode	string	4	Partecipant Code of the GCM the report refers to (filled only if a GCM can download the report)

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15 Sub Account

The following three functions allows to transfers positions between sub accounts belonging to the same account and to require the list of transferred positions between sub accounts.

15.1 SubmitSubAccountTransfer

Request to transfer positions between sub account belonging to same account.

Field	Type	Length	Description
AbiCode	integer	5	ABI member code
AccountType	string	1	Account type (P = proper, C = client)
OrigSubAccount	string	4	Sub Account before modifications (°)
SubAccount	string	4	Sub Account (°)
GrossPositionRectification	string	1	Gross position rectification (Y = yes, N = no)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Quantity	integer	10	Quantity
AdditionalInfo	string	100	Free text information (°)
PositionType	string	1	Position type (L= Long, S= Short)

15.2 InquireSubAccountTransfers

Request information data about transferred position between sub accounts. Data are notified by NotifySubAccountTransfers.

Field	Type	Length	Description
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
RequestDate	string	8	Transfer date (YYYYMMDD)
RequestState	string	1	Status (optional)

15.3 NotifySubAccountTransfers

Notify information data about transferred position between sub accounts.

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code
RequestDate	string	8	Request date (YYYYMMDD)
RequestTime	string	6	Request time (HHMMSS)

PositionType	string	1	Position type (L= Long, S= Short)
AccountType	string	1	Account type (P = proper, C = client)
OrigSubAccount	string	4	Sub Account before modifications (*)
SubAccount	string	4	Sub Account (*)
GrossPositionRectification	string	1	Gross position rectification (Y = yes, N = no)
Symbol	string	6	Class symbol
ExpirationDate	string	6	Expiry date (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call)
ProductType	string	1	Derivative instrument Type (O = option/ F = future)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Quantity	integer	10	Quantity
TransferPrice	real	7.4	Transfer Price
RequestState	string	1	Status
RetCode	integer	4	Return Code
PositionCounterValue	real	15.2	PositionCounterValue
SeriesId	string	30	Series name

The following four functions allows to set, view and modify the sub accounts parameters

15.4 SubmitSubAccountParameter

Request to set a new sub account and its parameters.

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code
ActivationDate	string	8	Activation date (YYYYMMDD)
KeepNetPosition	string	1	KeepNetPosition (Y/N)
AccountType	string	1	Account type (P = proper, C = client)
SubAccount	string	4	Sub Account (°) (^)
NetMargin	string	1	NetMargin flag (Y/N)

15.5 SubmitSubAccountParameterChange

Request to modify an existing sub account and its parameters.

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code
ActivationDate	string	8	Activation date (YYYYMMDD) (0=No modification)

KeepNetPosition	string	1	KeepNetPosition (Y/N) (‘ ‘=No modification)
AccountType	string	1	Account type (P = proper, C = client)
SubAccount	string	4	Sub Account (°)
NetMargin	string	1	NetMargin flag (Y/N)
InactivationDate	string	8	Disabling date (YYYYMMDD) (0= No modification)

15.6 InquireSubAccountParameters

Request information data about available sub accounts and their parameters. Data are notified by NotifySubAccountParameters

Field	Type	Length	Description
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
MarketId	string	2	Market identification code
AccountType	string	1	Account type (P = proper, C = client) (optional)
SubAccount	string	4	Sub Account (optional) (°)

15.7 NotifySubAccountParameters

Notify information data about available sub accounts.

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code
ActivationDate	string	8	Activation date (YYYYMMDD)
MarginazioneNettaFlag	string	1	MarginazioneNettaFlag
AccountType	string	1	Account type (P = proper, C = client)
SubAccount	string	4	Sub Account (*)
NettingPosizioniFlag	string	1	Netting Positions flag
DisablingDate	string	8	Disabling date (YYYYMMDD)
CreationDate	string	8	Creation date (YYYYMMDD)
ModifyDate	string	8	Last modification date (YYYYMMDD)
MarketMakerFlag	string	1	Market Maker flag
LiquidityProviderFlag	string	1	Liquidity Provider flag
SubAccountStatus	string	1	Status

The following eight functions allow to set, view, modify and delete the relation bewtween a Client Code an a Sub Account.

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15.8 SubmitSubAccountClientCodeLink

Request to set a relation bewtween a Client and a Sub Account.

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code
ClientCode	string	9	Client code (°)
AccountType	string	1	Account type (P = proper, C = client)
SubAccount	string	4	Sub Account (°)

15.9 InquireSubAccountClientCodeLinks

Request information data about available relations between clients and sub accounts. Data are notified by NotifySubAccountClientCodeLinks

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
AccountType	string	1	Account type (P = proper, C = client) (optional)
SubAccount	string	4	Sub Account (optional) (°)
ClientCode	string	9	Client code (optional) (beginning with ...) (°)

15.10 NotifySubAccountClientCodeLinks

Notify information data about available relations between client and sub accounts.

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code
CreationDate	string	8	Creation date (YYYYMMDD)
ModifyDate	string	8	Modification date (YYYYMMDD)
ClientCode	string	9	Client code (*)
AccountType	string	1	Account type (P = proper, C = client)
SubAccount	string	4	Sub Account (*)
SubAccountStatus	string	1	Sub Account Status

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15.11 SubmitSubAccountClientCodeLinkChange

Request to modify the sub account related to a Client.

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code
ClientCode	string	9	Client code (°)
AccountType	string	1	Account type (P = proper, C = client)
SubAccount	string	4	Sub Account (°)

15.12 InquireSubAccountClientCodeLinkChange

Request information data about modified relations between clients and sub accounts during the current day. Data are notified by NotifySubAccountClientCodeLinkChange

Field	Type	Length	Description
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)

15.13 NotifySubAccountClientCodeLinkChange

Notify information data about modified relations between client and sub accounts.

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code
SubAccountChange Time	string	6	Modification time ((HHMMSS)
ClientCode	string	9	Client code (*)
AccountType	string	1	Account type (P = proper, C = client)
SubAccount	string	4	Sub Account (*)
SubAccountChange Request	string	1	Modification type (I : insert; M : modification; C : deletion)

15.14 SubmitSubAccountClientCodeLinkDelete

Request to delete the relation bewtween the client and the sub account.

Field	Type	Length	Description
MarketId	string	2	Market identification code (mandatory)

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AbiCode	integer	5	ABI member code (mandatory)
ClientCode	string	9	Client code (mandatory) (°)
AccountType	string	1	Account type (P = proper, C = client) (mandatory)
SubAccount	string	4	Sub Account (mandatory) (°)

15.15 SubmitDeleteSubAccountClientCodeLinkChange

Request to delete the relation between the client and the sub account as well as the sub account itself.

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code
ClientCode	string	9	Client code (°)
AccountType	string	1	Account type (P = proper, C = client)
SubAccount	string	4	Sub Account (°)

16 Automatic Give up

The following functions allows to manage Automatic Give-Up, creating, modifying and requesting the list of give outs (sender client codes) and take ups (receiver client codes).

16.1 SubmitGiveOutParameter

Request to create a give out.

Field	Type	Length	Description
MarketId	string	2	Market identification code
DeliverAbiCode	integer	5	Deliver member ABI code
AccountType	string	1	Account type (only C = client is accepted)
ReceiverAbiCode	integer	5	Receiver member ABI code
SubAccount	string	4	Sub Account (°)
ClientCode	string	9	Client code (°)
RectifyPosition	string	1	Rectify position (Y = yes, N = no)
DescriptionCode	string	50	Description text
ActivationDate	string	8	Activation date (YYYYMMDD)

16.2 SubmitGiveOutParameterChange

Request to modify a give out.

Field	Type	Length	Description
MarketId	string	2	Market identification code
DeliverAbiCode	integer	5	Deliver member ABI code
AccountType	string	1	Account type (only C = client is accepted)
ReceiverAbiCode	integer	5	Receiver member ABI code
SubAccount	string	4	Sub Account (optional)(°)
ClientCode	string	9	Client code (°)
RectifyPosition	string	1	Rectify position (Y = yes, N = no) (optional)
DescriptionCode	string	50	Description text (optional)
ActivationDate	string	8	Activation date (YYYYMMDD) (optional)

16.3 InquireGiveOutParameters

Request the list of existing give outs.

Field	Type	Length	Description
MarketId	string	2	Market identification code
DeliverAbiCode	integer	5	Deliver member ABI code
AccountType	string	1	Account type (only C = client is accepted)

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ClientCode	string	9	Client code (°)(optional)
ReceiverAbiCode	integer	5	Receiver member ABI code (optional)
DescriptionCode	string	50	Description text (optional)

16.4 NotifyGiveOutParameters

Notify information data about give outs.

Field	Type	Length	Description
MarketId	string	2	Market identification code
DeliverAbiCode	integer	5	Deliver member ABI code
AccountType	string	1	Account type (P = proper, C = client)
ClientCode	string	9	Client code (°)
ReceiverAbiCode	integer	5	Receiver member ABI code (optional)
RectifyPosition	string	1	Rectify position (Y = yes, N = no)
DescriptionCode	string	50	Description text
ActivationDate	string	8	Activation date (YYYYMMDD)
InactivationDate	string	8	Inactivation date (YYYYMMDD)
CreationDate	string	8	Creation date (YYYYMMDD)
ModifyDate	string	8	Modification date (YYYYMMDD)
GiveOutStatus	string	1	Status (A=Active, D=Inactive)

16.5 SubmitTakeUpParameter

Request to create a take up.

Field	Type	Length	Description
MarketId	string	2	Market identification code
DeliverAbiCode	integer	5	Deliver member ABI code
ReceiverAbiCode	integer	5	Receiver member ABI code
AccountType	string	1	Account type (P = proper, C = client)
ClientCode	string	9	Client code (°)
AdditionalInfo	string	16	Free text information
OpenClose	integer	1	Open / Close flag (O = open, C = close, T = Assigned by Trader)
DescriptionCode	string	50	Description text
ActivationDate	string	8	Activation date (YYYYMMDD)

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16.6 SubmitTakeUpParameterChange

Request to modify a take up.

Field	Type	Length	Description
MarketId	string	2	Market identification code
DeliverAbiCode	integer	5	Deliver member ABI code
ReceiverAbiCode	integer	5	Receiver member ABI code
AccountType	string	1	Account type (P = proper, C = client) (optional)
ClientCode	string	9	Client code (°)(optional)
AdditionalInfo	string	16	Free text information(optional)
OpenClose	integer	1	Open / Close flag (O = open, C = close, T = assigned by Trader) (optional)
DescriptionCode	string	50	Description text
ActivationDate	string	8	Activation date (YYYYMMDD) (optional)
InactivationDate	string	8	Inactivation date (YYYYMMDD) (optional)

16.7 InquireTakeUpParameters

Request the list of existing take ups.

Field	Type	Length	Description
MarketId	string	2	Market identification code
ReceiverAbiCode	integer	5	Receiver member ABI code
DeliverAbiCode	integer	5	Deliver member ABI code(optional)
AccountType	string	1	Account type (P = proper, C = client) (optional)
ClientCode	string	9	Client code (°)(optional)
DescriptionCode	string	50	Free description text (optional)
AdditionalInfo	string	16	Free text information(optional)

16.8 NotifyTakeUpParameters

Notify information data about take ups.

Field	Type	Length	Description
MarketId	string	2	Market identification code
DeliverAbiCode	integer	5	Deliver member ABI code
AccountType	string	1	Account type (P = proper, C = client)
ClientCode	string	9	Client code (°)
ReceiverAbiCode	integer	5	Receiver member ABI code (optional)
AdditionalInfo	string	16	Free text information
DescriptionCode	string	50	Free description text
OpenClose	integer	1	Open / Close flag (O = open, C = close, T = assigned by Trader) (optional)

ActivationDate	string	8	Activation date (YYYYMMDD)
InactivationDate	string	8	Inactivation date (YYYYMMDD)
CreationDate	string	8	Creation date (YYYYMMDD)
ModifyDate	string	8	Modification date (YYYYMMDD)
TakeUpStatus	string	1	Status (A=Active, D=Inactive)

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Appendix A – Report Management and Info Type values

The BCS system allow to download the following report types:

- Clearing reports
- Risk file (Closing Prices, Theoretical values and Class files)
- Order and Trade history files

To download a specific report, the InquireZipReportData layout must be used, specifying the corresponding info type and file type. To obtain the list of the available report, with all the available info types and file types is possible to use the InquireReportSent query.

The following table shows all the acceptable values of the “InfoType” field used in the InquireZipReportData layout

Some changes can be applied to this list, since clearing reports are produced directly by CC&G.

For this reason, for any update about the list of allowed clearing reports, customers can refer to CC&G clients-services department.

Type	Description
MT12	Options Contracts Cleared (traded and taken-up from another member)
MT05	Options premiums and variation margins (on a gross and net basis)
MT02	Options Exercised/Assigned
MT14	Options contracts given-out to another member
MT15	Options contracts taken-up from another member
MT62	Futures contracts cleared (traded and taken-up from another member)
MT63	Energy Futures contracts cleared (traded and taken-up from another member)
MT55	Futures variation margins (on a gross and net basis)
MTE5	Energy Futures variation margins (on a gross and net basis)
MT64	Futures contracts given-out to another member
MT65	Futures contracts taken-up from another member
MT06	Trades and Positions which have been given-out and taken-up same day
MT04	Trades and Positions which have not been given-out and taken-up
MP01	Options open positions per account
MP02	Options open positions per sub account

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MP11	Expired options which have not been exercised/assigned
MP51	Futures open positions per account
MP52	Futures open positions per sub account
MS59	Rectified open positions after corporate actions
MPE1	Energy Futures open positions per account
MPE2	Energy Futures open positions before the cascading phase
MPE3	Energy Futures open positions after the cascading phase
MX11	Energy Futures open positions after the shifting phase
MP31	Bond open positions per account
MP21	Equity open positions per account
MA01	Collaterals deposited per account
MS49	Notice of debit per member and account
MS50	Notice of credit per member and account
MS51	Notice of credit/debit per member and account per service
MS01	Daily summary per account
MS11	Financial position per account
MS22	Equity and Equity derivatives initial margin per account
MS24	Equity and Equity derivatives initial margin per account and sub account
MS42	Equity and Equity Derivatives initial margin per asset class
MSE2	Energy Derivatives initial margin per account
MSE4	Energy Derivatives delivery initial margin per account
MSE6	Energy Derivatives initial margin per account and sub account
MSE8	Energy Derivatives delivery initial margin per account and sub account
MSE3	Intraday Energy Derivatives initial margin per account
MS61	Bonds positions subject to margin
MS62	Bonds mark to market margin
MS63	Bonds classes configuration
MS64	Bonds classes offset
MS65	Bonds class offset
MS67	Bonds initial margin per account
MS68	Bonds initial margin per account

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MS00	Overall inital margin per asset class
MS33	Intraday margin call
MS35	Intraday margin call
MS36	Intraday margin call
MS14	Member default fund contribution summary
MS15	Member default fund contribution position
MS05	Accrued Monthly Interest
MT35	Services member fees Summary
MT37	Services Member fees per account
MT48	Clearing Fees per account
MT47	Fail Fees per account
MX01	Expired Options
MX04	Option Expired/Assigned
MS14	Default Fund Summary
MS15	Default Fund contribution
MD01	Options Exercised/Assigned to be settled
MD51	Expired Futures Positions to be settled
MD55	Equity Derivatives Underlying Settlement Balances
ME30	Equity Failed Positions
ME31	Bonds Failed Positions
MP10	Equity Failed Positions subject to Margin
MP13	Bonds Failed Positions subject to Margin
MP14	Equity Failed Positions
MP15	Bonds Failed Positions
MS27	Equity and Equity derivatives initial margin per account
MS97	Bonds initial margin per account
MS91	Bonds initial margin per account
MS92	Bonds initial margin per account
MS93	Bonds initial margin per account
ME01	Equity and Equity derivatives Buy-in notice
ME02	Bonds Buy-in notice

ME03	Equity and Equity derivatives Sell-out notice
ME04	Bonds Sell-out notice
ME05	Equity and Equity derivative Buy-in pre-execution notice
ME06	Bonds buy-in pre-execution notice
ME07	Equity and Equity derivative Sell-out pre-execution notice
ME08	Bonds Sell-out pre-execution notice
ME09	Equity and Equity derivatives Buy-in execution notice (Fail side)
ME10	Equity and Equity derivatives Buy-in execution notice (Bonis side)
ME11	Bonds Buy-in execution notice (Fail side)
ME12	Bonds Buy-in execution notice (Bonis side)
ME13	Equity and Equity Derivatives settlement balances (Fail side)
ME14	Equity and Equity Derivatives settlement balances (Bonis side)
ME15	Bonds settlement balances (Fail side)
ME16	Bonds settlement balances (Bonis side)
ME17	Equity and Equity Derivatives Sell-out execution notice
ME18	Bonds Sell-out execution notice
ME25	Equity and Equity derivative partial Buy-in pre-execution notice
ME26	Bonds partial buy-in pre-execution notice
D01A	Derivatives Contracts Cleared (traded and taken-up from another member)
D01A	Derivatives Contracts Cleared (traded and taken-up from another member)
D01B	Equity Contracts
D01C	Bond Contracts
D03A	Collaterals deposited per account
D03A	Collaterals deposited per account
D03B	Collaterals deposit/withdrawal
D03B	Collaterals deposit/withdrawal
DS04	Equity Derivatives Underlying Settlement Balances
DS04	Equity Derivatives Underlying Settlement Balances
DS05	Daily summary per account
DS05	Daily summary per account
D06A	Options exercised/assigned and Futures expired to be settled

D06A	Options exercised/assigned and Futures expired to be settled
DS07	Financial position per account
DS08	Financial position per account
DS10	Clearing Fees per account
DS10	Clearing Fees per account
D10A	Clearing Fees per account per day
D10A	Clearing Fees per account per day
D10B	Service Member Fees per account
D10B	Service Member Fees per account
DS11	Bonds positions subject to margin
DS11	Bonds positions subject to margin
D12A	Trades and Positions which have been given-out and taken-up same day
D12A	Trades and Positions which have been given-out and taken-up same day
D13A	CCP positions
D13A	CCP positions
D14A	Premiums and variation margins to be settled (on a gross and net basis)
D14A	Premiums and variation margins to be settled (on a gross and net basis)
D15A	Equity and Derivatives Initial margin by class group
D15A	Equity and Derivatives Initial margin by class group
D15B	Equity and Derivatives Net Initial margin by product group
D15B	Equity and Derivatives Net Initial margin by product group
D15C	Equity and Derivatives Gross Initial Margin by product group
D15C	Equity and Derivatives Gross Initial Margin by product group
D15D	Equity and Derivatives Gross Initial Margin product group by sub account
D15D	Equity and Derivatives Gross Initial Margin product group by sub account
D15E	Equity Margin by Product Group
D15E	Equity Margin by Product Group
D15F	Overall inital margin per asset class
D15F	Overall inital margin per asset class
D16A	Bond Adjusted Additional Margin
D16A	Bond Adjusted Additional Margin

D18A	Expired Options
D18A	Expired Options
D18B	Option Expired/Assigned
D18B	Option Expired/Assigned
D19A	Fail Fees per account
D19A	Fail Fees per account
D20A	Energy Futures open positions after the shifting phase
D20A	Energy Futures open positions after the shifting phase
D20B	Energy Futures open positions after the cascading phase
D20B	Energy Futures open positions after the cascading phase
D20C	Rectified open positions after corporate actions
D20C	Rectified open positions after corporate actions
D21A	Intraday Margin Call Summary
D21A	Intraday Margin Call Summary
D21B	Intraday Margin Call by account
D21B	Intraday Margin Call by account
D21C	Intraday Margin call debit notice
D21C	Intraday Margin call debit notice
RISK	RISK FILES This zip file contains all the risk files, included closing prices, theoretical values
ORDE	ORDERS HISTORY
TRAD	TRADES HISTORY
MTG2	AGREX Futures Contracts
MTG5	Net Positions of AGREX Futures Contracts
MPG1	AGREX Futures Open Positions in the Accounts
MPG2	AGREX Futures Open Positions in the Subaccounts
MC01	AGREX Matched Positions
MC02	Settled and Unsettled AGREX Positions
MC03	Alternative Delivery First Phase
MC04	Alternative Delivery Second Phase
MC05	AGREX Subaccounts
MC06	AGREX Sales Positions

MC07	AGREX Sales Positions Uncovered
MC08	AGREX Contracts Settled in the Day
MC09	AGREX Cash Settlement in case of Default
MSG1	AGREX Initial Margins on Delivery Matched Positions
MSG2	AGREX Initial Margins on Ordinary Positions
MSG4	AGREX Initial Margins on Delivery Positions and Increased Initial Margins

The NotifyZipReportData layout must not be used with the GK_UnzipBinaryData; to unzip the downloaded report an external zip library should be used.

Please, notice that the Risk file has to be unzipped two times to obtain the contained risk files.

Appendix B – System behavior during evening settlement batch

After the end of clearing activity, CC&G starts the evening settlement batch to calculate closing prices, assignments and perform other activities.

During this phase the BCS system is still available for API connections. Anyway, starting from this phase, only reports download is possible. Any other activity is not allowed until the end the service.