PUBLIC DATA SERVICE

SFTP Service Manual

08 MAY 2024

VERSION 4.0

CC&G
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1. DOCUMENT HISTORY

1.1 List Of Modifications

Date	DataFile ID	Field	Description
02/12/2008	Class File Extended	*all	Added
02/12/2008	Risk Array Extended	*all	Added
02/12/2008	Futures Prices Extended	*all	Added
02/12/2008	Collateral Information	*all	Added
02/12/2008	Dividend Information	*all	Added
02/12/2008	Series Information	*all	Added
02/12/2008	Mts/Repo Prices	*all	Added
02/12/2008	Expiry – Prices Information	*all	Added
05/06/2009	Class File Extended	Minimum Margin	Minimum Margin changed type from integer to real and size from 9,0 to 9,4
05/06/2009	Risk Array Extended	Currency	Added
05/06/2009	Series Information	Description	Added
06/01/2010	Risk Arrays	*all	Eliminated
06/01/2010	Class File	*all	Eliminated
06/01/2010	Futures Prices	*all	Eliminated
30/12/2011	Expiry – Prices Information	*all	Added
30/12/2011	Duration Classes	*all	Added
30/12/2011	Indexed Bonds	*all	Added
30/12/2011	Interclass Priority	*all	Added
30/12/2011	Bond Data	*all	Added
30/12/2011	Risk Array Extended		Name changed in Risk Array
30/12/2011	Class File Extended		Name changed in Class File
30/12/2011	Future Prices Extended		Name changed in Future Prices
20/02/2014	Bond Prices Information	*all	Txt and xlm files name changed
20/02/2014	Interclass Priority	*all	Txt and xlm files name changed

20/02/2014	Class File	VM Multiplier	Added
20/02/2014	Risk array	Mark price	Added
20/02/2014	Collateral concentration limits	*all	Added
20/02/2014	CFI Code	*all	Added
20/02/2014	*all	*all	Format review
28/10/2014	Attributes value	SubType	Changed
01/05/2016	Margin Interval for SSDF	*all	Added
31/10/2016	Class File	Product Style	The values will be F=Future; A=American Option; E=European Option
03/03/2017	Duration Classes Extended	*all	Added
03/03/2017	Interclass Priority Extended	*all	Added
03/03/2017	Bond Data Extended	*all	Added
03/04/2017	Volatility len	Volatility	Length modified with 3 decimals
10/04/2017	Duration Classes Extended	*all	added
10/04/2017	Interclass Priority Extended	*all	added
10/04/2017	Bond Data Extended	*all	Added
07/05/2021	Rebranded		
08/05/2024	Connectivity updated		

2. GENERAL INFORMATION

2.1 Overview

This document describes the structure of the Public Data Information supplied by CC&G to replicate the margin calculation. The Data Files are available in fixed record length and in XML Format.

2.2 How to Connect to the SFTP Server

• Primary server IP: 213.92.99.17

• Secondary server IP: 212.239.72.185

• URL: ccgsftp.icws.it

• The userid is communicated via email

• Prod/UAT environments are distinguished by userid and not by IP

• The service is provided via FQDN ccgsftp.icws.it

• The service is hosted on two servers: primary and secondary. The IP of FQDN ccgsftp.icws.it may change accordingly on DNS

• Test connection to both the IP addresses to be ready in case of IP change on DNS

• Verify that the IP change doesn't block your procedure (ie: IP spoofing error)

• Accept the keys from Primary and Secondary server to avoid "key warning" in case of switch

• Only authorized IP can connect to the SFTP service (IPs should be provided by the customer)

• The connection is secured by ssh key, the customer should provide the public part (name+password login method is not supported)

• Only the userid "owner" can request source IP or key updates

• Files are available in the directory called "data"

2.3 File Naming and Format

Files are enclosed in a compressed file named YYMMDD.ZIP. File names are detailed in the following paragraphs

3. FILE NAMES AND FORMAT

3.1 Risk Array New

Send phase: Daily

File Name: Riskarraynew.txt; Riskarraynew.xml

Content: Risk array of Equity and Energy Derivatives and Stock products

Description	Len	Type	From	To	Notes
Date	8	N	1	8	
Class Type	1	A	9	9	See Annex
Symbol	6	A	10	15	
Year	4	N	16	19	futures = blank
Month	2	N	20	22	futures = blank
Strike price	13	9(7)V9(6)	23	34	futures = blank
P/C	1	A	35	35	futures = blank
Isin code	12	A	36	47	futures = blank
Mark price	15	9(9)V9(6)	48	62	
Downside 5	11	9(5)V9(6)	63	70	
Sign	1	A	74	74	- = negative
Downside 4	11	9(5)V9(6)	75	85	
Sign	1	A	86	86	- = negative
Downside 3	11	9(5)V9(6)	87	97	
Sign	1	A	98	98	- = negative
Downside 2	11	9(5)V9(6)	99	109	
Sign	1	A	110	110	- = negative
Downside 1	11	9(5)V9(6)	111	121	
Sign	1	A	122	122	- = negative
Upside 1	11	9(5)V9(6)	123	133	
Sign	1	A	134	134	- = negative
Upside 2	11	9(5)V9(6)	135	145	
Sign	1	A	146	146	- = negative
Upside 3	11	9(5)V9(6)	147	157	
Sign	1	A	158	158	- = negative
Upside 4	11	9(5)V9(6)	159	169	
Sign	1	A	170	170	- = negative

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Upside 5	11	9(5)V9(6)	171	181	
Sign	1	A	182	182	- = negative
Short adjustment	11	9(5)V9(6)	183	193	
Sign	1	A	194	194	- = negative
Volatility	5	9(2)V9(3)	195	199	
Open Interest	6	9(6)	200	205	
Cleared Volume	7	9(7)	206	212	
Market Id	2	9(2)	213	214	See Annex
Currency	3	A	215	217	

3.2 Risk Array

Send phase: Daily

File Name: Riskarray.txt; Riskarray.xml

Content: Risk array of Equity and Energy Derivatives and Stock products

Description	Len	Type	From	To	Notes
Date	8	N	1	8	
Class Type	1	A	9	9	See Annex
Symbol	6	A	10	15	
Year	4	N	16	19	futures = blank
Month	2	N	20	22	futures = blank
Strike price	13	9(7)V9(6)	23	34	futures = blank
P/C	1	A	35	35	futures = blank
Isin code	12	A	36	47	futures = blank
Mark price	15	9(9)V9(6)	48	62	
Downside 5	11	9(5)V9(6)	63	70	
Sign	1	A	74	74	- = negative
Downside 4	11	9(5)V9(6)	75	85	
Sign	1	A	86	86	- = negative
Downside 3	11	9(5)V9(6)	87	97	
Sign	1	A	98	98	- = negative
Downside 2	11	9(5)V9(6)	99	109	
Sign	1	A	110	110	- = negative
Downside 1	11	9(5)V9(6)	111	121	
Sign	1	A	122	122	- = negative
Upside 1	11	9(5)V9(6)	123	133	
Sign	1	A	134	134	- = negative
Upside 2	11	9(5)V9(6)	135	145	
Sign	1	A	146	146	- = negative
Upside 3	11	9(5)V9(6)	147	157	
Sign	1	A	158	158	- = negative
Upside 4	11	9(5)V9(6)	159	169	

Sign	1	A	170	170	- = negative
Upside 5	11	9(5)V9(6)	171	181	
Sign	1	A	182	182	- = negative
Short adjustment	11	9(5)V9(6)	183	193	
Sign	1	A	194	194	- = negative
Volatility	5	9(3)V9(2)	195	199	
Open Interest	6	9(6)	200	205	
Cleared Volume	7	9(7)	206	212	
Market Id	2	9(2)	213	214	See Annex
Currency	3	A	215	217	

3.3 Class File

Send phase: Daily

File Name: Classfile.txt; Classfile.xml

Content: Classes and Products Group used to aggregate products portfolio.

Description	Len	Type	From	To	Notes
Symbol	6	A	1	6	
Description	30	A	7	36	
Class group	5	A	37	41	
Product group	3	A	42	44	
Class Type	1	A	45	45	See Annex
Product Type	1	A	46	46	See Annex
Offset	3	N	47	49	
Spot spread rate	11	9(8)V9(3)	50	60	
Non-spot spread rate	11	9(8)V9(3)	61	71	
Delivery rate	11	9(8)V9(3)	72	82	
Multiplier	16	9(8)V9(8)	83	98	
Product Style	1	A	99	99	see Annex
Underlying Code	6	A	100	105	
Underlying Price	11	9(5)V9(6)	106	116	
Underlying Isin Code	12	9(5)V9(6)	117	128	
Margin interval	11	9(5)V9(6)	129	139	
Currency	3	A	140	142	
Exchange rate	15	9(7)V9(8)	143	157	
Currency haircut	2	N	158	159	
Minimum margin	9	9(5)V9(4)	160	168	
Interest rate	7	9(2)V9(5)	169	175	
Days to Settle	2	9(02)	176	177	
Expiry Time	4	9(04)	178	181	
Market Id	2	9(02)	180	183	See Annex
SubType	1	A	184	184	See Annex
VM Multiplier	16	9(8)V9(8)	185	200	

3.4 Futures Prices

Send phase: Daily

File Name: Futureprices.txt; Futureprices.xml

Content: Daily Futures Closing Prices

Description	Len	Type	From	To	Notes
Date	8	N	1	8	
Class Type	1	A	9	9	See Annex
Isin Code	12	A	10	21	
Symbol	6	A	22	27	
Expiry	6	N	28	33	YYYYMM
Strike price	13	9(7)V9(6)	34	46	futures = blank
P/C	1	A	47	47	futures = blank
Mark price	13	9(7)V9(6)	48	60	
Volatility	3	9(2)V9(1)	61	63	
Open Interest	6	9(6)	64	69	
Cleared Volume	7	9(7)	70	76	
Market Id	2	9(2)	77	78	See Annex

3.5 Collateral Information

Send phase: Daily

File Name: Collinf.txt; Collinf.xml

Content: Collaterals

Description	Len	Type	From	To	Notes
Date	8	N	1	8	YYYYMMDD
Isin Code	12	A	9	20	
Description	30	A	21	50	
Maturity Date	8	N	51	58	YYYYMMDD
Currency	3	A	59	61	
Mark price	13	9(7)V9(6)	62	74	
Haircut	7	9(1)V9(6)	75	81	
Margin price	13	9(7)V9(6)	82	94	

3.6 Dividend Information

Send phase: Daily

File Name: Divinf.txt; Divinf.xml

Content: Dividend of underlying shares

Description	Len	Type	From	To	Notes
Date	8	N	1	8	YYYYMMDD
Symbol	6	A	7	14	
Class Type	1	A	15	15	See Annex
Isin Code	12	A	16	27	
Description	30	A	28	57	
Currency	3	A	58	60	
Amount	8	9(5)V9(3)	61	68	
Dividend Date	8	N	69	76	YYYYMMDD

3.8 Series Information

Send phase: Daily

File Name: Serinf.txt; Serinf.xml

Content: Derivatives products cleared

Description	Len	Type	From	To	Notes
Date	8	N	1	8	
Class Type	1	A	9	9	See annex
Isin Code	12	A	10	21	
Symbol	6	A	22	27	
Expiry	6	N	28	33	YYYYMM
Strike price	13	9(7)V9(6)	34	46	futures = blank
P/C	1	A	47	47	futures = blank
Mark price	13	9(7)V9(6)	48	60	
Volatility	3	9(2)V9(1)	61	63	
Expiry Date	8	N	64	71	YYYYMMDD
Last Trade Day	8	N	72	79	YYYYMMDD
Multiplier	13	9(7)V9(6)	80	92	
Currency Code	3	A	93	95	
Market Id	2	N	96	97	See Annex
Product Type	1	A	98	98	See Annex
Code used by Market	20	A	99	118	Derivatives only
SubType	1	A	119	119	See Annex
Open Interest	6	9(6)	120	125	
Cleared Volume	7	9(7)	126	133	
Description	30	A	134	163	

3.9 Expiry Prices Information

Send phase: Expiry Day

File Name: ExpInf.txt; expinf.xml

Content: Underlying Prices, calculated by the Exchanges, and used by CC&G in the Expiring process for Futures and Index Options.

Description	Len	Type	From	To	Notes
Date	8	N	1	8	YYYYMMDD
Underlying Symbol	6	A	9	14	
Underlying Isin Code	12	A	15	26	
Underlying Price	13	9(7)V9(6)	27	39	
Currency	3	A	40	43	
Market id	2	N	44	45	See Annex
Phase	1	A	46	46	See Annex

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3.10 Duration Classes

Send phase: Daily

File Name: Durationclasses.txt; Durationclasses.xml

Content: Classes of Duration used to aggregate Government Bonds and Corporate Bonds

Description	Len	Type	From	To	Notes
Date	8	9	1	8	Date reference
Class id	4	9	9	12	
Description	30	A	13	42	
Duration-from	8	9(4)V9(4)	43	50	
Duration-to	8	9(4)V(9(4)	51	58	
Duration-Unit	1	A	59	59	M=Month
Margin interval	4	9(2)V9(2)	60	63	Percentage
Intra-Class-reduction	4	9(2)V9(2)	64	67	Percentage
Fails-initial Margin increase	4	9(2)V9(2)	68	71	Percentage
Currency	3	A	72	74	

3.11 Duration Classes Extended

Send phase: Daily

File Name: DurationClassesExt.txt; DurationClassesExt.xml

Content: Classes of Duration used to aggregate Government Bonds and Corporate Bonds

Description	Len	Type	From	To	Notes
Date	8	9	1	8	Date reference
Class id	4	9	9	12	
Description	30	A	13	42	
Duration-from	8	9(4)V9(4)	43	50	
Duration-to	8	9(4)V(9(4)	51	58	
Duration-Unit	1	A	59	59	M=Month
Margin interval	4	9(2)V9(2)	60	63	Percentage
Intra-Class-reduction	4	9(2)V9(2)	64	67	Percentage
Fails-initial Margin increase	4	9(2)V9(2)	68	71	Percentage
Currency	3	A	72	74	
Country Code	2	A	75	76	

3.12 Interclass Priority

Send phase: Daily

File Name: InteraAndInterClassCoefficents.txt; InteraAndInterClassCoefficents.xml

Content: Intra and Inter Class Coefficients

Description	Len	Type	From	To	Notes
Date	8	N	1	8	Date reference
Priority	3	N	9	11	
First Class-id	4	N	12	15	
Second Class-id	4	N	16	19	
Coefficient	4	9(2)V9(2)	20	23	Percentage

3.13 Interclass Priority Extended

Send phase: Daily

File Name: InteraAndInterClassCoefficentsExt.txt; InteraAndInterClassCoefficentsExt.xml

Content: Intra and Inter Class Coefficients

Description	Len	Type	From	To	Notes
Date	8	N	1	8	Date reference
Priority	3	N	9	11	
First Class-id	4	N	12	15	
Second Class-id	4	N	16	19	
Coefficient	4	9(2)V9(2)	20	23	Percentage
Country Code	2	A	24	25	

3.14 Indexes Bond

Send phase: Daily

File Name: Indexedbonds.txt; Indexedbonds.xml

Content: Index values of the indexed bonds

Description	Len	Type	From	To	Notes
Date	8	N	1	8	Date reference
ISIN-code	12	N	9	20	
Description	30	A	21	50	
Index-data-ref	8	9	51	58	
Index-value	12	9(7)V9(5)	67	78	

3.15 Bond Data

Send phase: Daily

File Name: Bonddata.txt; Bonddata.xml

Content: Governement bonds and corporate bonds data

Description	Len	Type	From	To	Notes
Date	8	N	1	8	
ISIN-code	12	N	9	20	
Description	30	A	21	50	
Mark-price	12	9(9)V9(3)	51	62	
Duration	11	9(7)V9(4)	63	73	
Class-id	4	A	74	77	
Coupon-rate	14	9(9)V9(5)	78	91	
Currency	3	A	92	94	
Issue Date	8	N	95	102	
Expiry Date	8	N	103	110	
Previous Coupon Date	8	N	111	118	
Next Coupon Date	8	N	119	126	

3.16 Bond Data Extended

Send phase: Daily

File Name: BondDataExt.txt; BondDataExt.xml

Content: Governement bonds and corporate bonds data

Description	Len	Type	From	To	Notes
Date	8	N	1	8	
ISIN-code	12	N	9	20	
Description	30	A	21	50	
Mark-price	12	9(9)V9(3)	51	62	
Duration	11	9(7)V9(4)	63	73	
Class-id	4	A	74	77	
Coupon-rate	14	9(9)V9(5)	78	91	
Currency	3	A	92	94	
Issue Date	8	N	95	102	
Expiry Date	8	N	103	110	
Previous Coupon Date	8	N	111	118	
Next Coupon Date	8	N	119	126	
Country Code	2	A	127	128	

3.17 Collateral Concentration Limits

Send phase: Daily

File Name: concentrationlimts.txt; concentrationlimts xml

Content: Concentration limits details of collateral for each country

Description	Len	Type	From	To	Notes
Date	8	N	1	8	
Country	30	A	9	38	
Country Code	2	A	39	40	
Limit	3	NA	41	43	%

3.18 CFI Code

Send phase: Daily

File Name: cficode.txt; cficode xml

Content: Classification of Financial Instruments (CFI) code

Description	Len	Type	From	To	Notes
CFI Code	6	A	1	6	
CFI Description	100	A	7	106	
Class symbol	6	A	107	112	
Class description	35	A	113	147	
Product Type	1	A	148	148	In annex
Put/Call Code	1	A	149	149	P=Put, C=Call, F= Future
ISIN	12	A	150	162	

3.19 Margin Interval for SSDF

Send phase: Daily

File Name: cficode.txt; cficode xml

Content: Classification of Financial Instruments (CFI) code

Description	Len	Type	From	To	Notes
CFI Code	6	A	1	6	
CFI Description	100	A	7	106	
Class symbol	6	A	107	112	
Class description	35	A	113	147	
Product Type	1	A	148	148	In annex
Put/Call Code	1	A	149	149	P=Put, C=Call, F= Future
ISIN	12	A	150	162	

3.20 Annex

Attributes values

Description	Values
Class Type	F=Future; O=Option; C=Equity, CEF, ETF; W=Warrant; V=Convertible
Product Type	E=Equity;I=Index,B=Bond,S=Securities
Product Style	F=Future Style ; A=American Option ; E=European Option
Market Id	02=Idem,03=Equity,04=Bond/Repo;05=Idex
SubType	Idex Market: D=Delivery, M=Monthly, Q=Quarterly, Y=Yearly; Idem Market: N=ordinary expiry date, W= weekly expiry date
Phase	1 – underlying price stock options expiry 2 – underlying price stock future expiry 3 – underlying price index options and index future expiry 4 – underlying price weekly index options expiry 5 – underlying price energy future expiry (PUN)

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