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Preface

PURPOSE

This document provides details of all Reports that will be distributed by Euronext Clearing following the migration of the Euronext Cash Markets to Euronext Clearing as their primary clearing house.

Details relating to APIs and Connectivity that were initially present in this document are now provided in dedicated separate documents.

TARGET AUDIENCE

All Euronext clients that will adopt Euronext Clearing as their clearing house.

WHAT'S NEW?

The following lists only the most recent modifications made to this revision/version. For the Document History table, see the Appendix.

REVISION NO./ VERSION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
1.4	15/07/2022	Euronext	First version
2.0	30/09/2022	Euronext	Second version
3.0	16/02/2023	Euronext	Third version

The following changes have been made to this version of the document:

- Chapters 1.3 through 2.4 have been removed as this information will now be part of the Clearing Connectivity specifications or the Euronext Clearing Application Programming Interfaces Specifications.
- CSDR penalties reports DC01 and DC02 have been added.
- Distribution time has been added to each report alongside with frequency.
- New Tag 75 'TradeDate' has been added to Real Time Trade Confirmation message via Fix Protocol.
- New Tag 828 'TrdType' has been added to Real Time Trade Confirmation message via Fix Protocol with corresponding values.
- New Custom Tag 30000 'IsinPlaceSettl' has been added to Real Time Trade Confirmation message via Fix Protocol.
- Tag 2376 'PartyRoleQualifier' has been removed from Real Time Trade Confirmation message via Fix Protocol.

- Microseconds has been added to the description of tag 52 'SendingTime' in Real Time Trade Confirmation message via Fix Protocol.
- Description of 'TargetSubId' tag 57 of Real Time Trade Confirmation message via Fix Protocol has been modified to indicate it is for future use.
- Description of 'BeingString' tag 8 of Real Time Trade Confirmation message via Fix Protocol has been modified to FIXT.1.1.
- Description of tags 31, 159, 1701 In Real Time Trade Confirmation message via Fix Protocol have been completed to specify that the number of decimal places will be 7 at maximum and the decimal separator will be the point.
- Description of 'ExecID' tag 17 of Real Time Trade Confirmation message via Fix Protocol has been modified. The prefix '1' in case of cancellation will not be used. The same 'ExecID' will be sent in case of cancellation.
- Description of 'ExecRefID' tag 19 of Real Time Trade Confirmation message via Fix Protocol has been modified to specify that this tag will be used only in case of reversal trade (trade cancellation after T0).
- Description of 'ExecType' tag 150 of Real Time Trade Confirmation message via Fix Protocol has been modified to include value "5= Replaced" in case of Posting Modification.
- Description of 'CumQty' tag 14 of Real Time Trade Confirmation message via Fix Protocol has been modified to always be equal to 0.
- Description of 'LeavesQty' tag 151 of Real Time Trade Confirmation message via Fix Protocol has been modified to always be equal to 0.
- Description of 'OrdStatus' tag 39 of Real Time Trade Confirmation message via Fix Protocol has been modified to always be equal to 2.
- Length of 'ExecID' tag 17 of Real Time Trade Confirmation message via Fix Protocol has been modified from 10 to 16 characters.
- In Real Time Trade Confirmation message via Fix Protocol the Tags 43 and 52 have been correctly replaced at the end of the message header as per FIX protocol standards.
- In Real Time Trade Confirmation message via Fix Protocol The delimiter for the FIX message has been defined to be the '^' character.
- In section Reporting Overview the CSV separator has been defined as being a semicolon.
- In section Reporting Overview the suite of reports diagram has been updated.
- In section General Information the naming convention of reports has been modified to include Member code and Platform prefix. In addition to this the field separator has been updated from dash (-) to underscore (_) and the date format has been aligned to the ISO standard, using dash (-) as a separator.
- In section General Information the naming convention of reports has been modified to update the field separator and the date format.
- Value 'Liquidity Provider' in field "Account Category" of DP01 report have been modified from 'LP' to 'L'.
- New section "Trade Leg Reconciliation via API" has been added.
- New field CCP BIC code has been added to DS01.
- New field CCP CSD BIC code has been added to DS01.

- New values "BS: Partial Buy-In or Partial cash settlement" and "DF: Default Management" have been added to field Settlement Source in DP01, DS01, DS02, DS03, DS04, DS05, DS06, DS07, DS08 reports.
- In DS02 new field "Buy-In Started" has been added and purpose of DS02 report has been updated.
- Value 'T: Trading' in field "Settlement Instruction Source" has been modified to "ST" in DS01, DS02, DS03, DS04, DS05, DS06, DS07, DS08, DS10 reports.
- New Value "BI: Buy-In" has been added to field "Position Source" in DP01 report.
- Values 1= Target 2 Securities (T2S) and 2= International CSDs (Euroclear Bank and Clearstream Banking) in field Settlement Platform have been modified respectively to 60= Target 2 Securities (T2S) and 01= International CSDs (Euroclear Bank and Clearstream Banking) in DS01, DS02, DS03, DS04, DS05, DS06, DS07, DS08, DS09, DS10, DF04 reports.
- Field "Reason code" in the reports DS01, DS02, DS03, DS04, DS05, DS06 has changed length from 20 to 4 and the format/description have been updated.
- Value "failed" has been removed from DP01, DM01, DM02, DM03 and DM04 reports.
- Value "Liquidity Provider" has been removed from DM01, DM02, DM03 and DM04 reports.
- Report DM01 is now specified to be at Margin Account level.
- In report DM01 Position Account ID field has been removed.
- In report DM01 Trade Date field has been removed.
- In report DM01 the values of the Asset Type field have changed.
- In report DM01 two new fields have been added: "Current Price" and "Current Underlying Price".
- In report DM02/DM03/DM04 the values of the Segment field have changed.
- Report DM03 - Initial Margin Breakdown Fixed Income has been removed
- In report DM04 - "Total Margin Breakdown Cross Segment" a new field "Settlement Group" has been added.

ASSOCIATED DOCUMENTS

The following lists the associated documents that either should be read in conjunction with this document or which provide other relevant information for the user:

- Euronext Clearing Application Programming Interfaces Specifications v 2.0
- Clearing Connectivity v 1.1
- Euronext Clearing How the clearing works

For the latest version of documentation please visit [Euronext Clearing | Connect](#)

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1 INTRODUCTION

Euronext is extending its competitive European offer to include clearing services, thus completing the value chain operated by the Euronext Group.

As announced on 9 November 2021, Euronext will make Euronext Clearing (formerly CC&G) the CCP of choice for the Euronext cash equity, listed derivatives and commodities markets. It will continue to offer an open access CCP model for cash equity clearing.

By providing clearing solutions across its markets, Euronext will directly manage the clearing of its cash and derivatives trading flows. Euronext Clearing will be positioned as a European clearing house.

Euronext Clearing is therefore building a new system to offer clearing services to the European markets. The content of this document focuses on clearing for cash equities, and aims to provide the set of reports that will be made available to client after the migration of cash markets in 2023.

1.1 Glossary

This section provides a list of some terms and abbreviations commonly used in this document. Please note that some of these terms are described in more detail in the dedicated sections within this document, or in the associated Euronext Clearing Systems specifications.

- Client application: application that requests resources from one of the Euronext Clearing services
- GUI: Graphical User Interface, web interface for end users
- API: Application Programming Interface
- Technical User: privileged user in the client's organisation in charge of managing the Client Credentials
- SSH: Secure Shell, network protocol
- SFTP: Secure File Transfer Protocol, protocol for file transfer with secured connections
- SI: Settlement Instruction
- CA: Corporate Action
- ISD: Intended Settlement Date

1.2 Overview

The Euronext Clearing systems manage the entire clearing process starting with the collection of market data and ending with the settlement phase.

Clearing Members can interact with the Euronext Clearing system to access clearing data, perform actions on trades and positions, and manage collateral, as well as interacting with the risk management systems to monitor margins and perform simulations. These actions can be carried out through several communication channels.

While providing a common information set, each channel addresses specific use cases and should therefore be deemed complementary to the others.

The following channels are available:

- **Graphical User Interface (GUI) channel:** displays the user's real-time clearing data on a web browser. It also provides features that enable the Clearing Member to interact with the settlement and collateral management workflows. Additionally, it allows the user to interact with the risk management system for margin calculation and simulations on portfolios. Detailed information on the GUI will be provided in a dedicated User Guide. It allows Clearing Members to retrieve all reports generated by the Clearing System except Real-Time trade confirmation in FIX protocol and API.
- **Application Programming Interface (API) channel:** enables the interoperability of the clearing system with the Clearing Member's own systems. It is based on a machine-to-machine protocol and provides all the informative and operational functions that are made available for human users via the GUI. It allows Clearing Members to retrieve all reports generated by the Clearing System except Real-Time trade confirmation in FIX protocol. The client application can retrieve the Real time Trade confirmation using the dedicated API.
- **Secured File Transfer Protocol (SFTP) channel:** allows Clearing Members to retrieve all reports generated by the Clearing System except Real-Time trade confirmation in FIX protocol.
- **FIX connection:** provides only Real-Time trade confirmation in FIX protocol.

2 REPORTING

Member Reports provide a snapshot of clearing data taken at relevant moments in the open market day, in a structured format that can be read by both human users and automated systems.

2.1 Reporting Overview

Euronext Clearing will report updated and comprehensive information to Clearing Members on trades executed and all related clearing data, including risk and collateral management reports.

Reports will be available in the following formats:

- Machine-readable: CSV(with semicolon separator), XML (with Related XSD files that can be downloaded from GUI or API).
- Human-readable: CSV (with semicolon separator), XML (with Related XSD files that can be downloaded from GUI or API), XLSX.

The CCP will provide a set of mandatory reports in machine and human readable formats. These reports will be available through APIs, SFTP, GUI or FIX messages for the drop copies.

On client request, Euronext Clearing can create recurring or one-time reports for specific needs. These reports will be available via APIs, SFTP and on the web portal in the dedicated access section of the member who issued the request.

Reports are available for clients automatically at end of day and/or intraday, depending on the report's periodicity.

Available reports cover the following main categories:

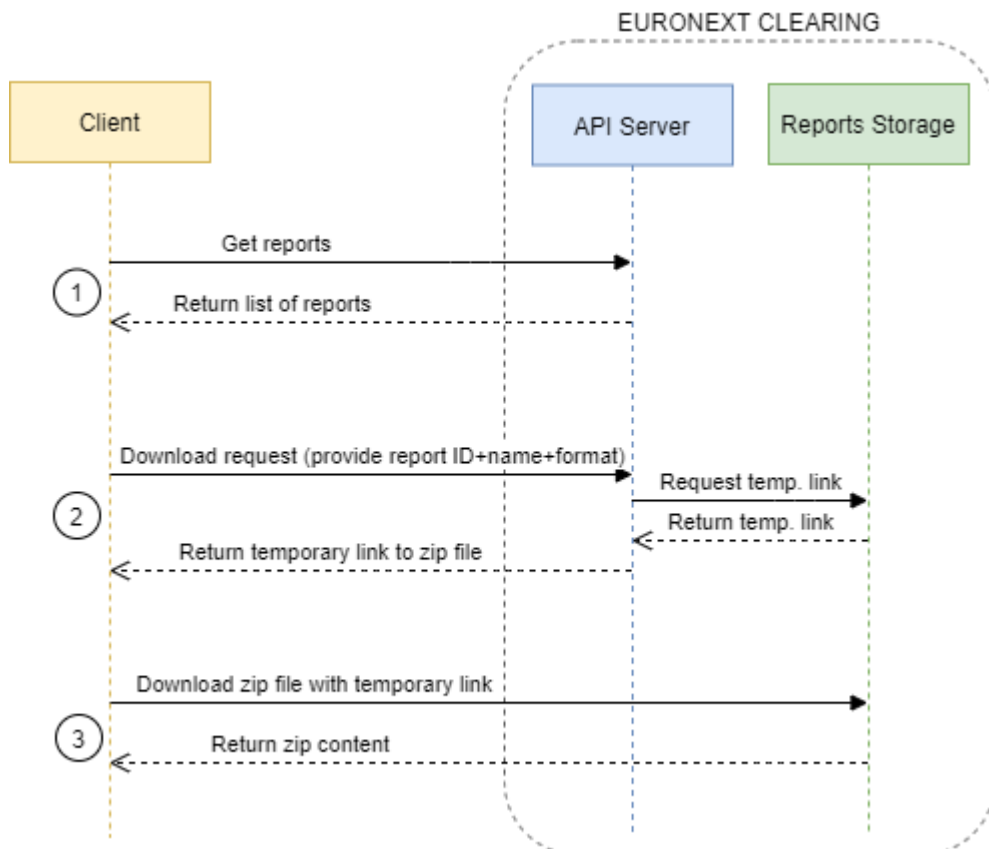
- Trade legs confirmation;
- Open positions (including fails);
- Settlement instructions (including Fails);
- Margin calculation & margin calls;
- Collateral posted;
- Default Fund contributions;
- CSDR Penalties;
- Cash Calls; and
- Fees.

The following table shows the suite of reports that will be delivered.

	1 Trade Legs confirmation	2 Open Positions (incl. Fails)	3 Settlement instruction (incl. Fails)	4 Margin calculation & Margin calls	5 Collateral	6 Default fund	7 CSDR Penalties	8 Cash calls	9 Fees
Scope	Trade confirmation, FIX and API	All positions with value and quantity	The scope includes Settlement instructions, Buy-in, Sell-out, Pair-off, Cash compensation and non-guaranteed	Margin components and margin positions account, Margin call amounts	Collateral posted	Default fund contribution, cash call and quota calculation	Penalties imposed by CSDs	Breakdown report detailing the components and respective amounts	Clearing, fails, Buy-In and service fees
Frequency	Real time End of Day	Intra-day End of Day	Intra-day End of Day	Intra-day End of Day	Intra-day End of Day	Intra-day End of Day	End of Day Monthly	Intra-day End of Day	Monthly

2.2 Report download via API

The following diagram shows how Clearing Members can retrieve the reports using the APIs:



To download the reports using the APIs the Client must follow these steps:

1. The client application calls the API Server to retrieve the IDs of the reports available for the Clearing Member for which the client application operates. The API has different filters and sorting parameters. The Server returns the requested list of report IDs.
2. The client application calls the download API, specifying ID, name and format for the desired reports. The Server returns a temporary link that identifies the file produced by the backend containing all the reports requested. The output is a .zip file. The links are valid for 2 minutes.
3. The client application uses the temporary link to download the .zip file.

In order to retrieve the reports via API, the client application must first follow the authentication and authorisation flow described in the Clearing Connectivity document.

2.3 Report retrieval via SFTP

Clearing Member reports are also available via the Euronext Clearing SFTP Server. Secure File Transfer Protocol (SFTP) works over the Secure Shell (SSH) data stream to establish a secure connection and provide organisations with a higher level of file transfer protection.

After the SSH authentication process explained in the Clearing Connectivity document, the client application can send requests for a file transfer from a specific directory. The SFTP Server then starts sending the file over the secured tunnel established by the SFTP network protocol.

2.4 Report retrieval via FIX

The Real Time Trade Confirmation report, detailed in section 2.5.2, is provided to the Clearing Member via the FIX Protocol. Clearing Members that wish to retrieve the Real Time Trade Confirmation report via FIX should open a connection towards the Euronext Clearing FIX Engine; each time Euronext Clearing confirms a trade, a trade confirmation message is sent through the connection established.

Please note that the Real Time Trade Confirmation report is also provided via API.

2.5 List of reports

2.5.1 General information

The files are named using the following standard:

PLATFORMPREFIX_CURRENTDATE_REPORTCODE_CLEARINGMEMBERCODE_VERSION

Example: P_2022-09-10_DP01_1000_1

If the files are produced for a member of type Settlement Agent, Paying Agent, Trading Member, then the file name will also carry the code for that member:

PLATFORMPREFIX_CURRENTDATE_REPORTCODE_CLEARINGMEMBERCODE_ **MEMBER CODE**_VERSION

Example: P_2022-09-10_DP01_1000_ **2000**_1

Possible Platform Prefix values are:

- P: Production
- E: External User Acceptance (EUA)

Possible field types are:

- N: Numeric, integer or decimal numbers
- A: Alphanumeric, a combination of alphabetical and numerical characters
- T: Timestamp, date representation in the ISO standard

Reports distribution time will be within 1 hour after Settlement instructions have been sent to CSDs.

2.5.2 Real Time Trade Confirmation via FIX protocol

Purpose: This report provides all transactions validated by the Clearing House for use by the Clearing Member for trade reconciliation and position exposure. This report is distributed via a FIX connection.

The FIX Version used by Euronext Clearing is FIX Version 5.0.

The delimiter for the FIX message is the ^ character.

Frequency: Real time

2.5.2.1 Message Header

Tag	Field Name	Format	Length	Description
8	BeginString	String	9	FIXT.1.1 (Always unencrypted, must be first field in message).
9	BodyLength	Length	6	Filled.
35	MsgType	String	3	8=Execution Report.
49	SenderCompID	String	12	Value used to identify Firm sending message.

				This field contains the BIC Code for Euronext Clearing: "CEGITRRXXX".
56	TargetCompID	String	12	Value to identify receiving Firm.
34	MsgSeqNum	SeqNum	10	Unique identifier of the message.
57	TargetSubID	String	10	Assigned value used to identify specific individual or unit intended to receive message when applicable, otherwise empty. Field for future use.
43	PossDupFlag	Boolean	1	Indicates possible retransmission of message with this sequence number. Values: Y=Original transmission N=Possible duplicate.
52	SendingTime	UTCTimestamp	27	YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssss = 000000-999999 20090806-10:44:32.000000

2.5.2.2 Data Trade Report

Tag	Field Name	Length	Format	Description
1	Account	12	String	Position Account ID.
1816	ClearingAccountType	1	int	1 = Client 2 = House 3 = LP/Market Maker
14	CumQty	20	Qty	Always equal to 0.
15	Currency	3	Currency	Currency in which the security is traded. The clearing currency always matches the trading currency. Format is 'EUR', 'GBP', etc.
120	SettlCurrency	3	Currency	Currency code of settlement denomination.
75	TradeDate	8	LocalMktDate	Indicates date of trading day.
828	TrdType	3	int	Type of trade assigned to a trade 0= Regular Trade 99= Reversal Trade
17	ExecID	16	String	Trade Unique Identifier (TUI) of execution message as assigned by the Trading platform. The identifier must start with an B or S indicator (Buy or Sell).
19	ExecRefID	10	String	If the cancellation of the trade occurs after T0 (T+1, etc.) then the ExecID of the reverse trade

				will be different. In this case, the ID of the cancelled trade will be retrieved in the 'ExecRefID'
29	LastCapacity	1	char	1 = Agent 4 = Principal
31	LastPx	20	Price	Price of securities bought or sold on this fill. The point is used as decimal separator and the number of decimal places will be 7 at maximum.
32	LastQty	20	Qty	Trade quantity.
423	PriceType	1	int	Code to represent the price type: 1 = Percentage (Face value) 2 = Unit
159	AccruedInterestAmt	20	Amt	Only for Fixed Income and Convertible Bonds. The point is used as decimal separator and the number of decimal places will be 7 at maximum.
1701	SettlementAmount	20	Amt	Settlement countervalue including accrued interest. The point is used as decimal separator and the number of decimal places will be 7 at maximum.
37	OrderID	20	String	Unique identifier of the order created by the Exchange.
11	ClOrdID	20	String	Identifier of a message assigned by the Client when submitting an order to the Exchange.
39	OrdStatus	1	char	Always equal to 2 = fully filled Always equal to 2 = fully filled
22	SecurityIDsource	1	String	Value is '4' to use ISIN as SecurityID.
48	SecurityID	12	String	ISIN of the security traded.
54	Side	1	char	1 = Buy 2 = Sell
55	Symbol	10	String	Symbol of the security traded.
58	Text	18	String	Free format text string.
60	TransactTime	27	UTCTimestam p	FORMAT: YYYYMMDD-HH:MM:SS UTC time zone
150	ExecType	1	char	Filled with Value 'F', 'H' or '5'. "F"=Trade (partial fill or fill) "H"= Trade Cancellation "5"=Replaced (used only in case of Posting Modification)
151	LeavesQty	20	Qty	Always equal to 0.
30	LastMkt	4	Exchange	Market of execution (MIC Code).
382	NoContraBrokers	1	NumInGroup	Must have value of 1.
375	ContraBroker	20	String	CCPID value for guaranteed trade (Euronext Clearing CCPID = 9). Counterparty code in the case of non-guaranteed trade (cpt's FIRMID).
453	NoPartyIDs	1	NumInGroup	Must have value of 2.
448	PartyID	11	String	Filled with the unique ID of the Trading Firm.

447	PartyIDSource	1	char	D = Proprietary / Custom code
452	PartyRole	3	int	1 = Executing Firm
448	PartyID	11	String	Filled with the unique ID of the Clearing Firm.
447	PartyIDSource	1	char	D = Proprietary / Custom code
452	PartyRole	3	int	4 = Clearing Firm
63	SettlTyp	1.	String	"3" = T+2 "2" = T+1 (for late cancellation only).
64	SettlDate	8	LocalMktDate	Settlement date of the transaction FORMAT: YYYYMMDD
162	SettlInstID	16	String	Euronext Clearing settlement reference for the transaction provided in real time. The final Reference is provided in the End Of Day Report.
30000	IsinPlaceSettl	5	String	Isin Main Place of Settlement Please refer to the Appendix

2.5.2.3 Message Trailer

Tag	Field Name	Format	Length	Description
10	CheckSum	String	3	Always last field in message.

2.5.3 Real Time Trade Confirmation via API

The real time trade confirmation is available also via API. The information exposed by the API is the same as the content of the FIX message described in section 2.5.2.

In order to receive trade confirmations in real time, the client application needs to subscribe to the *onTradesFeed* API. Further details on the interface are provided in the Euronext Clearing Application Programming Interface Specification document.

2.5.4 DT01-Trade leg Reconciliation via SFTP

Purpose: This report provides in a flat file all FIX execution messages sent for the day at Trading Member level to the Trading Member's sponsored Clearing Member. In addition, the file provides the following information:

- Total number of trades performed in the current business day;
- Total volume traded in the current business day;
- Total number of trades performed during the month;
- Total volume traded during the month.

In the Machine-readable report, the first 5 columns of the file are dedicated to the summary information. The last column contains the FIX execution messages. The number of rows depends on the number of transactions performed by the Trading Member during the day.

The Human-readable report presents the FIX messages on the rows. At the end, a summary section presents the total numbers and volumes of trades.

The file can be retrieved via SFTP.

Frequency: End of Day

Distribution time: Between 7.00 p.m. and 7.30 p.m.

Report Code: DT01

2.5.5 Trade Leg Reconciliation via API

Members using API can retrieve real time transactions by requesting trade leg reconciliation information at the end of the day using the export functionality that is described in the Euronext Clearing Application Programming Interface Specification document.

2.5.6 DP01-Open Positions

Purpose: Provides open positions per ISIN at Position Account level, including:

- Fails positions either reported in the original Position Account or in a dedicated fails Position Account owned by the Clearing Member in its house activity account structure (including Corporate Action positions if any);
- Positions resulting from a pair-off;
- Positions resulting from a Corporate Action.

This report does not contain settled or cancelled positions.

Frequency: End of Day

Distribution time: Between 8.00 p.m. and 9.00 p.m.

Report Code: DP01

Field Name	Length	Type	Values	Descriptions
Version	4,0	N		Indicates the progressive version of the report during the day.
Clearing Member	4,0	N		Clearing Member Code.
Member Code	4,0	N		Corresponds to the code of the Clearing Member or Trading Member owning the position if only one trading member is involved in the position account.
Position Account ID	20	A		Identification code for the Position Account containing the position(s).
Position ID	12,0	N	Position numeric incremental	Identification code created for each specific position.

Field Name	Length	Type	Values	Descriptions
Margin Account ID	9	A		Informational - Margin Account associated to the Position Account.
Account Category	2	A	"C" = Client "H" = House "L" = Liquidity Provider	
ISIN Code	12	A		Instrument ISIN following ISO 6166
Trade Date	10	T	Format yyyy-MM-dd	
Intended Settlement Date	10	T	Format yyyy-MM-dd	
End of Validity Date	10	T	Format yyyy-MM-dd	End of extension period. Buy-In process is triggered.
Side	1	A	"B" = Buy "S" = Sell	Indicates if the Clearing Member is Buying or Selling securities.
Positions Quantity	20,3	N		Positive values represent long securities positions (CM buys securities). Negative values represent short securities positions (CM sells securities). Represents remaining quantity in the case of partial settlement (fails are reported in the original PA or in a dedicated fails PA).
Quantity Type	1	A	"U" = Unit "F" = Face Value	
Positions Amount	20,4	N		Cash amount of the position (including accrued interest when relevant). Positive value represents a long cash position (CM is creditor). Negative value represents a short cash position (CM is debtor). Remaining amount in the case of partial settlement (reported in the original PA or in the dedicated fails PA).
Currency	3	A	ISO code for the currency	
Accrued Interest	20,8	N		Informational
Market Venue	4	A	- "VARI": if netting cross trading venue or refer to the appendix	This field is filled with the MIC code of the trading venue when it is an SME growth market. For the other Euronext markets, since the netting is cross trading venues, the field is filled with "VARI".
Position source	2	A	"ST"=Trading "CA"=Corporate Action "BP"=Buyer Protection "BI"=Buy-In "BS"=Partial Buy-In or Partial cash settlement "DF": Default Management	Position from trading. Position from Corporate Actions (Claims, transformation). Position from buyer protection. Position from Buy-In New Position after partial Buy in or partial cash settlement

Field Name	Length	Type	Values	Descriptions
				Si from Default Management
ENXC Settlement Reference	16	A		Settlement reference sent by Euronext Clearing to the (I)CSD.
MITI	20	A		Market Infrastructure Transaction Identification: the unique reference allocated by T2S or Euroclear Bank to the Settlement Instruction.
Clearing Member /Settlement Agent Place of Settlement	11	A	BIC code	BIC code of the settlement place where the Clearing Member/Settlement Agent holds its related settlement account.
ISIN Main Place of Settlement	5	A	Please refer to the Appendix	Main settlement place of the instrument.
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	
Status Indicator	1	A	"F"=Failing position	Empty or "F" if instruction is failing.

2.5.7 DS01-Settlement Instructions

Purpose: This report provides, to the relevant Clearing Member and to the relevant Settlement Agent (if applicable), all net Settlement Instructions generated by Euronext Clearing on Guaranteed Trades. The report contains:

- all net (or aggregated Settlement Instructions generated during current business day, resulting from the Trade Date netting process;
- all failed Settlement Instructions: all net (or aggregated Settlement Instructions that have an Intended Settlement Date before or equal to the current business day and not settled or partially settled;
- new Settlement Instruction resulting from a pair-off generated during current business day;
- new Settlement Instruction resulting from a Corporate Action generated during current business day;
- New settlement instruction resulting from a partial buy-in or partial cash settlement generated during current business day;
- cancelled Settlement Instruction after a buy-in, pair-off or Corporate Action event that have been cancelled during current business day

Frequency: End of Day

Distribution time: Between 8.00 p.m. and 9.00 p.m.

Report Code: DS01

Field Name	Length	Type	Format	Values
Version	4,0	N		Indicates the progressive version of the report during the day.
Clearing Member	4,0	N		Clearing Member Code.
Settlement Agent	4,0	N		Settlement Agent Code.
Delivery Account ID	9	A		Corresponds to the Delivery Account on Euronext Clearing side.
Settlement Account ID	50	N		Corresponds to the settlement Account on (I)CSD side.
Fail Position Account ID	20	A		Only used when SI is failing.
ISIN Code	12	A		
Trade Date	10	T	Format yyyy-MM-dd	
Intended Settlement Date	10	T	Format yyyy-MM-dd	T+2
Buy-in Alert Date	10	T	Format yyyy-MM-dd	Extension date - 2 business days
End of Validity Date	10	T	Format yyyy-MM-dd	End of extension period. Buy-In process is triggered.
Side	1	A	"B"=Buy "S"=Sell	Indicates if the Clearing Member is buying or selling securities.
Original QTY	20,3	N		Positive value represents long securities positions (CM/SA receives securities). Negative value represents short securities positions (CM/SA delivers securities).
Quantity Type	1	A	"U" = Unit "F" = Face Value	
Original Amount	20,8	N		Positive value if CM/SA is creditor Negative value if CM/SA is debtor
Currency	3	A	ISO code for the currency	
Unsettled Quantity	20,3	N		Equal to original quantity if no settlement has occurred yet. Different to original quantity if partial settlement has occurred. Equal to 0 if position is fully settled Positive value represents long securities positions (CM/SA receives securities). Negative value represents short securities positions (CM/SA delivers securities).
Unsettled Amount	17,2	N		Equal to original amount if no settlement has occurred yet. Different to original amount if partial settlement has occurred.

Field Name	Length	Type	Format	Values
				Equal to 0 if position is fully settled. Positive value if CM/SA is creditor. Negative value if CM/SA is debtor.
Hold & Release indicator	1	A	"H"= Hold "R"= Release	Hold/Release indicator of the original Settlement instruction.
Previous Euronext Clearing Settlement References	16	A		Previous Euronext Clearing Settlement reference in case of cancellation.
Euronext Clearing Reference	16	A		Settlement reference sent by Euronext Clearing to the (I)CSD (Blank if the Settlement Instruction is created by the (I)CSD).
MITI	20	A		Market Infrastructure Transaction Identification: the unique reference allocated by T2S or Euroclear Bank to the Settlement Instruction.
Settlement Instruction Source	2	A	"ST": Trading "CA": Corporate Action "BP": Buyer Protection "PO": Pair-Off "BI": Buy-In "BS": Partial Buy-In or Partial cash settlement "DF": Default Management "OR": Other Reason	SI from Trading SI from Corporate Actions (Claims, transformation) SI from Buyer Protection SI from Pair-Off SI from Buy-In SI from partial Buy in or partial cash settlement SI from Default Management SI for any Other Reason
Settlement platform	2	A	60 = Target 2 Securities (T2S) 01 = International CSDs (Euroclear Bank and Clearstream Banking)	T2S or EB
CCP BIC Code	20	A		BIC code of counterparty = Euronext Clearing.
CCP CSD BIC Code	20	A		BIC code of Euronext Clearing CSD.
Clearing member/ Settlement Agent place of settlement	20	A	BIC code	BIC code of the settlement place where the Clearing Member/Settlement Agent holds its related settlement account.
ISIN main Place of settlement	5	A	Please refer to the Appendix	Main settlement place of the instrument.
Market Venue	4	A	- "VARI": if netting cross trading venue or refer to the appendix 4.2	This field is filled with the MIC code of the trading venue when it is an SME growth market. For the other Euronext markets, since the netting is cross trading

Field Name	Length	Type	Format	Values
				venues, the field is filled with "VARI".
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	
Status indicator	1	A	- F for failed - C for cancelled - Empty if not F or C	Status of the Settlement Instruction.
Fail reason	4	A	Examples: - CMON - MONY - PREA - LACK	CCP Reason code of the instruction failing.
CA type	10	A	Indicates the CA event type from the CAEV field from the CSD	Relevant when SI source is a corporate action/buyer protection.
CA ref	20	A	Indicates the CA reference from the CAOF field from the CSD	Relevant when SI source is a corporate action/buyer protection.
CA information	50	A	Indicates if it is a transformation or a claim	Relevant when SI source is a corporate action/buyer protection.

2.5.8 DS02-Buy-In Notice

Purpose: Euronext Clearing informs the Clearing Member/Settlement Agent failing seller that the Buy-In procedure is triggered for the list of Settlement Instructions that have reached the End of Validity Date.

Frequency: End of Day and Start of Day with all instructions having reach the end of the Validity Period. At Start of Day the "Buy-In started" indicator flagged the instructions where Buy-In is actually triggered.

Distribution time: Between 8.00 p.m. and 9.00 p.m. at End of Day of end of validity date and intraday the day after end of validity date in order to confirm if buy-in is started or not.

Report Code: DS02

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the report during the day.
Clearing Member	4,0	N		Clearing Member Code.
Settlement agent	4,0	N		Settlement Agent Code.
Delivery Account ID	9	A		Corresponds to the Delivery Account on Euronext Clearing side.

Field Name	Length	Type	Values	Description
Settlement Account ID	50	A		Corresponds to the settlement Account on (I)CSD side.
Fail Position Account ID	20	A		Original position account ID or failed position account when applicable.
ISIN Code	12	A		
Trade Date	10	T	Format yyyy-MM-dd	
Intended Settlement Date	10	T	Format yyyy-MM-dd	
End of Validity Date	10	T	Format yyyy-MM-dd	End of extension period. Buy-In process is triggered.
Clearing Member /Settlement Agent Place of Settlement	20	A	BIC code	BIC code of the settlement place where Clearing Member/Settlement Agent holds its related settlement account.
ISIN Main Place of Settlement	5	A	Please refer to the Appendix	Main settlement place of the instrument.
Side	1	A	"B"=Buy "S"=Sell	Indicates if the Clearing Member is Buying or Selling securities. Always set to Sell for this report.
Original QTY	20,3	N		Positive value represents long securities positions (CM/SA receives securities). Negative value represents short securities positions (CM/SA delivers securities) .
Quantity Type	1	A	"U" = Unit "F" = Face Value	
Original Amount	20,4	N		Positive value if CM/SA is creditor. Negative value if CM/SA is debtor.
Currency	3	A	ISO code for the currency	
Unsettled Quantity	20,3	N		Equal to original quantity if no settlement has occurred yet. Different to original quantity if partial settlement has occurred. Equal to 0 if position is fully settled. Positive value represents long securities positions (CM/SA receives securities). Negative value represents short securities positions (CM/SA delivers securities).
Unsettled Amount	20,4	N		Equal to Original amount if no settlement has occurred yet. Different than Original amount if partial settlement has occurred. Equal to 0 if position is fully settled. Positive value if CM/SA is creditor.

Field Name	Length	Type	Values	Description
				Negative value if CM/SA is debitor.
Fail reason	4	A	Examples: - CMON - MONY - PREA - LACK	CCP Reason code of the instruction failing.
Euronext Clearing Settlement References	16	A		Settlement reference sent by Euronext Clearing to the (I)CSD.
MITI	20	A		Market Infrastructure Transaction Identification: the unique reference allocated by T2S or Euroclear Bank to the Settlement Instruction.
Settlement Instruction Source	2	A	"ST": Trading "CL": Claim "TS": Transformation "PO": Pair-Off "BI": Buy-In "BS": Partial Buy-In or Partial cash settlement "DF": Default Management "OR": Other Reason	SI from Trading SI from Corporate Actions (claims, transformation) SI from buyer protection SI from pair-off SI from Buy-In SI from partial Buy in or partial cash settlement SI from Default Management SI for any other reason
Settlement platform	2	A	60 = Target 2 Securities (T2S) 01 = International CSDs (Euroclear Bank and Clearstream Banking)	T2S or EB
Market Venue	4	A	- "VARI": if netting cross trading venue or refer to the appendix 4.2	This field is filled with the MIC code of the trading venue when it is an SME growth market. For the other Euronext markets, since the netting is cross trading venues, the field is filled with "VARI".
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	
Buy-in started			N or Y	YES if buy-in is started No if not yet started or ISIN is no more tradable: cash compensation will be triggered at the end of day

2.5.9 DS03-Buy-In Results Information

Purpose: Provides results information to the seller involved in the Buy-In process.

Frequency: End of Day on the day on which Buy-In occurred

Distribution time: Between 8.00 p.m. and 9.00 p.m.

Report Code: DS03

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the report during the day.
Clearing Member	4,0	N		Clearing Member Code.
Settlement agent	4,0	N		Settlement Agent Code.
Delivery Account ID	9	A		Corresponds to the Delivery Account on Euronext Clearing side.
Settlement Account ID	50	A		Corresponds to the Settlement Account on (I)CSD side.
Fail Position Account ID	20	A		Original position Account ID or failed position account when applicable.
ISIN Code	12	A		
Trade Date	10	T	Format yyyy-MM-dd	
Intended Settlement Date	10	T	Format yyyy-MM-dd	
End of Validity Date	10	T	Format yyyy-MM-dd	End of extension period. Buy-In process is triggered.
Clearing Member /Settlement Agent Place of Settlement	20	A	BIC code	BIC code of the settlement place where Clearing Member/Settlement Agent holds its related settlement account.
ISIN Main Place of Settlement	5	A	Please refer to the Appendix	Main settlement place of the instrument.
Side	1	A	"B"=Buy "S"=Sell	Indicates if the Clearing Member is Buying or Selling securities. Always set to Sell for this report.
Original QTY	20,3	N		Positive value represents long securities positions. (CM/SA receives securities). Negative value represents short securities positions (CM/SA delivers securities).
Quantity Type	1	A	"U" = Unit "F" = Face Value	
Original Amount	20,4	N		Positive value if CM/SA is creditor. Negative value if CM/SA is debtor.
Currency	3	A	ISO code for the currency	
Unsettled Quantity	20,3	N		Remaining Quantity to be settled before Buy-In. Positive value represents long securities positions (CM/SA receives securities).

Field Name	Length	Type	Values	Description
				Negative value represents short securities positions (CM/SA delivers securities).
Unsettled Amount	20,4	N		Remaining Amount to be settled before Buy-In. Positive value if CM/SA is creditor. Negative value if CM/SA is debtor.
Fail reason	4	A	Examples: - CMON - MONY - PREA - LACK	CCP Reason code of the instruction failing.
Buy-In Execution Date	10	T	Format yyyy-MM-dd	
Buy-In Settlement Date	10	T	Format yyyy-MM-dd	
Buy-In Price	20,5	N		Price of the Buy-In.
Today Bought In Quantity	20,3	N		Quantity bought today during the Buy-In process.
Today Bought In Amount	17,2	N		Amount settled before Buy-In. Positive value if CM/SA is creditor. Negative value if CM/SA is debtor.
Trading Fees	17,2	N		Trading Fees amount from the Buy-In Agent.
Today Bought in Gross Amount	20,4	N		Amount including Trading Fees.
Cash Differential	20,3	N		Positive value if CM/SA is creditor. Negative value if CM/SA is debtor.
Cash Differential Currency	3	A		
Fx Rate	20,5	N		Fx Rate applied to the currency of the transaction if different than Euro.
Total Quantity Bought In	20,3	N		Actual quantity purchased since the triggering of the Buy-In process.
Total Amount Bought In	20,4	N		Countervalue quantity purchased through Buy-In.
Remaining quantity to be Bought In	20,3	N		
Quantity submitted to cash compensation	20,3	N		In the case that the total failing quantity could not be fully purchased in the Buy-In process.
Original ENXC Settlement Reference	16	A		Original Settlement Reference sent by Euronext Clearing to the (I)CSD.
MITI	20	A		Market Infrastructure Transaction Identification: the unique reference

Field Name	Length	Type	Values	Description
				allocated by T2S or Euroclear Bank to the Settlement Instruction.
Settlement Instruction Source	2	A	"ST": Trading "CL": Claim "TS": Transformation "PO": Pair-Off "BI": Buy-In "BS": Partial Buy-In or Partial cash settlement "DF": Default Management "OR"=Other Reason	SI from Trading SI from Corporate Actions (Claims, transformation) SI from buyer protection SI from pair-off SI from partial Buy-In or partial cash settlement SI from Default Management SI for any other reason
Last ENXC Settlement Reference	16	A		New Settlement reference sent by Euronext Clearing to the (I)CSD in reference to the new Buy-In instruction for remaining Buy-In quantity. This field could be empty in the first report of Buy-In Result Information.
MITI associated to the last ENXC settlement Reference	20	A		Market Infrastructure Transaction Identification: the unique reference allocated by T2S or Euroclear Bank to the Settlement Instruction. This field will be empty in the first report of Buy-In Result Information.
Last Settlement Instruction Source	2	A	"BI": Buy-In	Settlement Instruction from Buy-In. This field will be empty in the first report of Buy-In Result Information.
Settlement platform	2	A	60 = Target 2 Securities (T2S) 01 = International CSDs (Euroclear Bank and Clearstream Banking)	T2S or EB
Market Venue	4	A	- "VARI": if netting cross trading venue or refer to the appendix 4.2	This field is filled with the MIC code of the trading venue when it is an SME growth market. For the other Euronext markets, since the netting is cross trading venues, the field is filled with "VARI".
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.10 DS04-Buy-In Notification to Buyer

Purpose: Report sent to inform the buyer that the Settlement Instruction for a specific ISIN is under Buy-In process. This report is sent at end of day on the Validity Date and then every day until the end of Buy-In process.

Frequency: End of Day

Distribution time: Between 8.00 p.m. and 9.00 p.m.

Report Code: DS04

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the report during the day.
Clearing Member	4,0	N		Clearing Member Code.
Settlement agent	4,0	N		Settlement Agent Code.
Delivery Account ID	9	A		Corresponds to the Delivery Account on Euronext Clearing side.
Settlement Account ID	50	A		Corresponds to the settlement Account on (I)CSD side.
Fail Position Account ID	20	A		Original position account ID or failed position account when applicable.
ISIN Code	12	A		
Trade Date	10	T	Format yyyy-MM-dd	
Intended Settlement Date	10	T	Format yyyy-MM-dd	
End of Validity Date	10	T	Format yyyy-MM-dd	End of extension period. Buy-In process is triggered.
Clearing Member / Settlement Agent Place of Settlement	20	A	BIC code	BIC code of the settlement place where Clearing Member/Settlement Agent holds its related settlement account.
ISIN Main Place of Settlement	5	A	Please refer to the Appendix	Main settlement place of the instrument.
Side	1	A	"B"=Buy "S"=Sell	Indicates if the Clearing Member is Buying or Selling securities. Always set to Buy for this report.
Original QTY	20,3	N		Positive value represents long securities positions (CM/SA receives securities). Negative value represents short securities positions (CM/SA delivers securities).
Quantity Type	1	A	"U" = Unit "F" = Face Value	
Original Amount	20,4	N		Positive value if CM/SA is creditor. Negative value if CM/SA is debtor.
Currency	3	A	ISO code for the currency	
Unsettled Quantity	20,3	N		Equal to Original quantity if no settlement has occurred yet. Different than Original quantity if partial settlement has occurred. Equal to 0 if position is fully settled. Positive value represents long securities positions (CM/SA receives securities). Always positive for this report.

Field Name	Length	Type	Values	Description
				Negative value represents short securities positions (CM/SA delivers securities).
Unsettled Amount	20,4	N		Equal to Original amount if no settlement has occurred yet. Different than Original amount if partial settlement has occurred. Equal to 0 if position is fully settled. Positive value if CM/SA is creditor. Negative value if CM/SA is debtor.
Fail reason	4	A	Examples: - CMON - MONY - PREA - LACK	CCP Reason code of the instruction failing.
ENXC Settlement Reference	16	A		Settlement reference of the buyer SI sent by Euronext Clearing to the (I)CSD.
MITI	20	A		Market Infrastructure Transaction Identification: the unique reference allocated by T2S or Euroclear Bank to the Settlement Instruction.
Settlement Instruction Source	2	A	"ST": Trading "CL": Claim "TS": Transformation "PO": Pair-Off "BI": Buy-In "BS": Partial Buy-In or Partial cash settlement "DF": Default Management "OR"=Other Reason	SI from Trading SI from Corporate Actions (Claims, transformation) SI from buyer protection SI from pair-off SI from partial Buy-In or partial cash settlement SI from Default Management SI for any other reason
Settlement platform	2	A	60 = Target 2 Securities (T2S) 01 = International CSDs (Euroclear Bank and Clearstream Banking)	T2S or EB
Market Venue	4	A	- "VARI": if netting cross trading venue or refer to the appendix 4.2	This field is filled with the MIC code of the trading venue when it is an SME growth market. For the other Euronext markets, since the netting is cross trading venues, the field is filled with "VARI".
Buy-In process triggered for this ISIN	1	A	1 = Yes 2 = No	Indicates if the ISIN is under a Buy-In process
Activation Date of Buy-In Process	10	T	Format yyyy-MM-dd	Date when the Buy-In process was triggered for the ISIN. In the case of several Buy-In processes the field will be populated with the date of the oldest Buy-In process.
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.11 DS05-Sell-Out Notice

Purpose: On the Intended Settlement Date the Clearing House sends this report to the buyer with all the Settlement Instructions that are lacking in cash or on hold. This report represents an alert so that the buyer can credit their cash account or release their Settlement Instruction before the next Start Of Day.

Frequency: End of Day

Distribution time: Between 8.00 p.m. and 9.00 p.m.

Report Code: DS05

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the report during the day.
Clearing Member	4,0	N		Clearing Member Code.
Settlement agent	4,0	N		Settlement Agent Code.
Delivery Account ID	9	A		Corresponds to the Delivery Account on Euronext Clearing side.
Settlement Account ID	50	A		Corresponds to the Settlement Account on (I)CSD side.
Fail Position Account ID	20	A		Original position account ID or failed position account when applicable.
ISIN Code	12	A		
Trade Date	10	T	Format yyyy-MM-dd	
Intended Settlement Date	10	T	Format yyyy-MM-dd	
End of Validity Date	10	T	Format yyyy-MM-dd	End of extension period
Sell Out Date	10	T	Format yyyy-MM-dd	The date on which the Sell Out is triggered. The day following the sending of the Sell Out Notice. Empty in the case that the Sell Out is not yet dated as the securities are not yet delivered.
Clearing Member /Settlement Agent Place of Settlement	20	A	BIC code	BIC code of the settlement place where the Clearing Member/Settlement Agent holds its related settlement account.
ISIN Main Place of Settlement	5	A	Please refer to the Appendix	Main settlement place of the instrument
Side	1	A	"B" = Buy "S" = Sell	Indicates if the Clearing Member is Buying or Selling securities. Always set to Buy for this report.
Original QTY	20,3	N		Positive value represents long securities positions (CM/SA receives securities).

Field Name	Length	Type	Values	Description
				Negative value represents short securities positions (CM/SA delivers securities).
Quantity Type	1	A	"U" = Unit "F" = Face Value	
Original Amount	20,4	N		Positive value if CM/SA is creditor. Negative value if CM/SA is debtor.
Currency	3	A	ISO code for the currency	
Unsettled Quantity	20,3	N		Quantity in Fail Equal to Original Quantity if no settlement has occurred yet. Different than Original Quantity if partial settlement has occurred. Positive value represents long securities positions (CM/SA receives securities). Negative value represents short securities positions (CM/SA delivers securities).
Unsettled Amount	20,4	N		Equal to Original Amount if no settlement has occurred yet. Different than Original Amount if partial settlement has occurred. Positive value if CM/SA is creditor. Negative value if CM/SA is debtor.
Fail reason	4	A	Examples: - CMON - MONY - PREA - LACK	CCP Reason code of the instruction failing.
Euronext Clearing Settlement References	16	A		Settlement reference sent by Euronext Clearing to the (I)CSD.
MITI	20	A		Market Infrastructure Transaction Identification: the unique reference allocated by T2S or Euroclear Bank to the Settlement Instruction.
Settlement Instruction Source	2	A	"ST": Trading "CL": Claim "TS": Transformation "PO": Pair-Off "BI": Buy-In "BS": Partial Buy-In or Partial cash settlement "DF": Default Management "OR": Other Reason	SI from Trading SI from Corporate Actions (Claims, transformation) SI from buyer protection SI from pair-off SI from partial Buy-In or partial cash settlement SI from Default Management SI for any other reason
Settlement platform	2	A	60 = Target 2 Securities (T2S) 01 = International CSDs (Euroclear Bank and Clearstream Banking)	T2S or EB
Market Venue	4	A	- "VARI": if netting cross trading venue or refer to the appendix 4.2	

Field Name	Length	Type	Values	Description
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.12 DS06-Sell-Out Result Information

Purpose: The Clearing House sends this report to the failing buyer after the execution of the Sell-Out process. The report contains all the information related to the Sell-Out. This report is sent at end of day on the Validity Date and then every day until the end of Sell-Out process.

Frequency: End of Day

Distribution time: Between 8.00 p.m. and 9.00 p.m.

Report Code: DS06

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the report during the day.
Clearing Member	4,0	N		Clearing Member Code.
Settlement agent	4,0	N		Settlement Agent Code.
Delivery Account ID	9	A		Corresponds to the Delivery Account on Euronext Clearing side.
Settlement Account ID	50	A		Corresponds to the settlement Account on (I)CSD side.
Fail Position Account ID	20	A		Original position account ID or failed position account when applicable.
ISIN Code	12	A		
Trade Date	10	T	Format yyyy-MM-dd	
Intended Settlement Date	10	T	Format yyyy-MM-dd	
End of Validity Date	10	T	Format yyyy-MM-dd	End of extension period
Clearing Member /Settlement Agent Place of Settlement	20	A	BIC code	BIC code of the settlement place where Clearing Member/Settlement Agent holds its related settlement account.
ISIN Main Place of Settlement	5	A	Please refer to the Appendix	Main settlement place of the instrument.
Side	1	A	"B" = Buy "S" = Sell	Indicates if the Clearing Member is Buying or Selling securities. Always set to Buy for this report.

Field Name	Length	Type	Values	Description
Original QTY	20,3	N		Positive value represents long securities positions (CM/SA receives securities). Negative value represents short securities positions (CM/SA delivers securities).
Quantity Type	1	A	"U" = Unit "F" = Face Value	
Original Amount	20,4	N		Positive value if CM/SA is creditor. Negative value if CM/SA is debtor.
Currency	3	A	ISO code for the currency	
Quantity Unsettled	20,3	N		Quantity in Fail. Equal to Original quantity if no settlement has occurred yet. Different than Original quantity if partial settlement has occurred. Positive value represents long securities positions (CM/SA receives securities). Negative value represents short securities positions (CM/SA delivers securities).
Amount Unsettled	20,4	N		Equal to Original amount if no settlement has occurred yet. Different than Original amount if partial settlement has occurred. Positive value if CM/SA is creditor. Negative value if CM/SA is debtor.
Fail reason	4	A	Examples: - CMON - MONY - PREA - LACK	CCP Reason code of the instruction failing.
Sold Out Execution Date	10	T		Date when the Sell Out occurred.
Sold Out Price	20,5	N		Price of the Sell Out.
Today Sold Out Quantity	20,3	N		Quantity sold today during the Sell Out process.
Today Sold Out Amount	20,4	N		Amount sold today during the Sell Out process.
Trading Fees	20,5	N		Trading Fees amount from the Sell Out Agent.
Cash Interest	17,2	N		
Today Sell Gross Amount	20,4	N		Amount including Trading Fees and Cash interest.

Field Name	Length	Type	Values	Description
Cash Differential	20,3	N		Positive value if CM/SA is creditor. Negative value if CM/SA is debtor.
Cash Differential Currency	3	A		
Total Quantity Sold Out	20,3	N		Total quantity sold out since the start of the Sell Out process.
Total Amount Sold Out	20,4	N		Total amount sold out since the start of the Sell Out process.
Remaining Quantity to be Sold Out	20,3	N		Remaining quantity that has not yet been sold out.
Remaining Amount to be Sold Out				Remaining original amount that has not yet been sold out.
Euronext Clearing Settlement References	16	A		Settlement reference sent by Euronext Clearing to the (I)CSD.
MITI	20	A		Market Infrastructure Transaction Identification: the unique reference allocated by T2S or Euroclear Bank to the Settlement Instruction.
Settlement Instruction Source	2	A	"ST": Trading "CL": Claim "TS": Transformation "PO": Pair-Off "BI": Buy-In "BS": Partial Buy-In or Partial cash settlement "DF": Default Management "OR": Other Reason	SI from Trading SI from Corporate Actions (Claims, transformation) SI from buyer protection SI from pair-off SI from partial Buy-In or partial cash settlement SI from Default Management SI for any other reason
Last ENXC Settlement Reference	16	A		New Settlement reference sent by Euronext Clearing to the (I)CSD in reference to the new Sell-Out instruction for remaining Sell-Out quantity. This field could be empty in the first report of Sell Out Result Information.
MITI associated to the last ENXC settlement Reference	20	A		Market Infrastructure Transaction Identification: the unique reference allocated by T2S or Euroclear Bank to the Settlement Instruction. This field could be empty in the first report of Sell Out Result Information.
Last Settlement Instruction Source	2	A	"OR": new SI in case of partial sell out	Settlement Instruction from Sell Out. This field could be empty in the first report of Sell Out Result Information.
Settlement platform	2	A	60 = Target 2 Securities (T2S) 01 = International CSDs (Euroclear Bank and Clearstream Banking)	T2S or EB

Field Name	Length	Type	Values	Description
Market Venue	4	A	- "VARI": if netting cross trading venue or refer to the appendix 4.2	This field is filled with the MIC code of the trading venue when it is an SME growth market. For the other Euronext markets, since the netting is cross trading venues, the field is filled with "VARI".
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.13DS07-Cash Compensation Information for Seller

Purpose: The Clearing House sends this report in the case of unsuccessful or partial Buy-In. The report contains information regarding the Settlement Instruction submitted to cash compensation, the cash compensation amount that the Clearing House will debit to the Seller and the price used for the Cash Compensation.

Frequency: End of Day

Distribution time: Between 8.00 p.m. and 9.00 p.m.

Report Code: DS07

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the report during the day.
Clearing Member	4,0	N		Clearing Member Code.
Settlement agent	4,0	N		Settlement Agent Code.
Delivery Account ID	9	A		Corresponds to the Delivery Account on Euronext Clearing side.
Settlement Account ID	50	A		Corresponds to the settlement Account on (I)CSD side.
Fail Position Account ID	20	A		Original position account ID or failed position account when applicable.
ISIN Code	12	A		
Trade Date	10	T	Format yyyy-MM-dd	
Intended Settlement Date	10	T	Format yyyy-MM-dd	
End of Validity Date	10	T	Format yyyy-MM-dd	End of extension period. Buy-In process is triggered.
Clearing Member /Settlement Agent Place of Settlement	20	A	BIC code	BIC code of the settlement place where Clearing Member/Settlement Agent holds its related settlement account.
ISIN Main Place of Settlement	5	A	Please refer to the Appendix	Main settlement place of the instrument.

Field Name	Length	Type	Values	Description
Side	1	A	"B" = Buy "S" = Sell	Indicates if the Clearing Member is Buying or Selling securities. Always set to Sell for this report.
Original Quantity	20,3	N		Positive value represents long securities positions (CM/SA receives securities). Negative value represents short securities positions (CM/SA delivers securities).
Quantity Type	1	A	"U" = Unit "F" = Face Value	
Original Amount	20,4	N		Positive value if CM/SA is creditor. Negative value if CM/SA is debtor.
Currency	3	A	ISO code for the currency	
Unsettled Quantity	20,3	N		Remaining Quantity to be Settled before Buy-In. Positive value represents long securities positions (CM/SA receives securities). Negative value represents short securities positions (CM/SA delivers securities).
Unsettled Amount	17,2	N		Remaining Amount to be settled before Buy-In. Positive value if CM/SA is creditor. Negative value if CM/SA is debtor.
Quantity purchased through Buy-In	20,4	N		Actual quantity purchased through the Buy-In process
Remaining quantity submitted to cash compensation	20,3	N		Quantity that could not be purchased in the Buy-In process. Positive value represents long securities positions (CM/SA receives securities). Negative value represents short securities positions (CM/SA delivers securities).
Cash Compensation Price	20,5	N		Cash compensation Price determined by the CCP.
Cash Compensation Amount	20,4	N		Amount to be debited due to Cash Settlement.
Euronext Clearing Settlement References	16	A		Settlement reference sent by Euronext Clearing to the (I)CSD.
MITI	20	A		Market Infrastructure Transaction Identification: the unique reference allocated by T2S or Euroclear Bank to the Settlement Instruction.

Field Name	Length	Type	Values	Description
Settlement Instruction Source	2	A	"ST": Trading "CL": Claim "TS": Transformation "PO": Pair-Off "BI": Buy-In "BS": Partial Buy-In or Partial cash settlement "DF": Default Management "OR": Other Reason	SI from Trading SI from Corporate Actions (Claims, transformation) SI from buyer protection SI from pair-off SI from partial Buy-In or partial cash settlement SI from Default Management SI for any other reason
Settlement platform	2	A	60 = Target 2 Securities (T2S) 01 = International CSDs (Euroclear Bank and Clearstream Banking)	T2S or EB
Market Venue	4	A	- "VARI": if netting cross trading venue or refer to the appendix 4.2	This field is filled with the MIC code of the trading venue when it is an SME growth market. For the other Euronext markets, since the netting is cross trading venues, the field is filled with "VARI".
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.14 DS08-Cash Compensation Information for Buyer

Purpose: The Clearing House sends this report in the case of unsuccessful or partial Buy-In(s). The report contains information regarding the Settlement Instruction submitted for Cash Compensation, the cash compensation amount that the Clearing House will credit to the Buyer and the price used for the Cash Compensation.

Frequency: End of Day

Distribution time: Between 8:00 p.m. and 9:00 p.m.

Report Code: DS08

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the report during the day.
Clearing Member	4,0	N		Clearing Member Code.
Settlement agent	4,0	N		Settlement Agent Code.
Delivery Account ID	9	A		Corresponds to the Delivery Account on Euronext Clearing side.
Settlement Account ID	50	A		Corresponds to the settlement Account on (I)CSD side.
Fail Position Account ID	20	A		Original position account ID or failed position account when applicable.
ISIN Code	12	A		

Field Name	Length	Type	Values	Description
Trade Date	10	T	Format yyyy-MM-dd	
Intended Settlement Date	10	T	Format yyyy-MM-dd	
End of Validity Date	10	T	Format yyyy-MM-dd	End of extension period. Buy-In process is triggered.
Clearing Member /Settlement Agent Place of Settlement	20	A	BIC code	BIC code of the settlement place where Clearing Member/Settlement Agent holds its related settlement account.
ISIN Main Place of Settlement	5	A	Please refer to the Appendix	Main settlement place of the instrument
Side	1	A	"B" = Buy "S" = Sell	Indicates if the Clearing Member Is Buying or Selling securities. Always set to Buy for this report.
Original Quantity	20,3	N		Positive value represents long securities positions (CM/SA receives securities) Negative value represents short securities positions (CM/SA delivers securities)
Quantity Type	1	A	"U" = Unit "F" = Face Value	
Original Amount	20,4	N		Positive value if CM/SA is creditor. Negative value if CM/SA is debtor.
Currency	3	A	ISO code for the currency	
Unsettled Quantity	20,3	N		Remaining Quantity to be Settled. Positive value represents long securities positions (CM/SA receives securities). Negative value represents short securities positions (CM/SA delivers securities).
Unsettled Amount	17,2	N		Remaining Amount to be settled. Positive value if CM/SA is creditor. Negative value if CM/SA is debtor.
Quantity subject to Cash Compensation	20,3	N		Quantity that could not be purchased in the Buy-In process. Positive value represents long securities positions (CM/SA receives securities). Negative value represents short securities positions (CM/SA delivers securities).
Amount Subject to Cash Compensation	20,4	N		Positive value if CM/SA is creditor. Negative value if CM/SA is debtor.

Field Name	Length	Type	Values	Description
Cash Compensation Price	20,5	N		Cash compensation Price determined by the CCP.
Cash Compensation Amount	20,4	N		Amount to be debited due to Cash Settlement.
Euronext Clearing Settlement References	16	A		Settlement reference sent by Euronext Clearing to the (I)CSD.
MITI	20	A		Market Infrastructure Transaction Identification: the unique reference allocated by T2S or Euroclear Bank to the Settlement Instruction.
Settlement Instruction Source	2	A	"ST": Trading "CL": Claim "TS": Transformation "PO": Pair-Off "BI": Buy-In "BS": Partial Buy-In or Partial cash settlement "DF": Default Management "OR": Other Reason	SI from Trading SI from Corporate Actions (Claims, transformation) SI from buyer protection SI from pair-off SI from partial Buy-In or partial cash settlement SI from Default Management SI for any other reason
Last ENXC Settlement Reference	16	A		New Settlement reference sent by Euronext Clearing to the (I)CSD in reference to the new settlement instruction for remaining quantity. This field could be empty in the first report of Cash Compensation Information.
MITI associated to the last ENXC settlement Reference	20	A		Market Infrastructure Transaction Identification: the unique reference allocated by T2S or Euroclear Bank to the Settlement Instruction. This field could be empty in the first report of Cash Compensation Information.
Last Settlement Instruction Source	2	A	"BS": Partial cash settlement	SI from partial cash settlement.
Settlement platform	2	A	60 = Target 2 Securities (T2S) 01 = International CSDs (Euroclear Bank and Clearstream Banking)	T2S or EB
Market Venue	4	A	- "VARI": if netting cross trading venue or refer to the appendix 4.2	This field is filled with the MIC code of the trading venue when it is an SME growth market. For the other Euronext markets, since the netting is cross trading venues, the field is filled with "VARI".
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.15DS09-Pair-Off Result

Purpose: The Pair-Off result report provides information regarding all the Pair-Off Requests from the current business day for a given Clearing Member/Settlement Agent. It specifies all the instructions used for the Pair-Off and the details of the new instruction that is produced as the result of the Pair-Off Request.

Frequency: End of Day

Distribution time: Between 8.00 p.m. and 9.00 p.m.

Report Code: DS09

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the report during the day.
Clearing Member	4,0	N		Clearing Member Code.
Settlement agent	4,0	N		Settlement Agent Code.
Delivery Account ID	9	A		Corresponds to the Delivery Account on Euronext Clearing side.
Settlement Account ID	50	A		Corresponds to the settlement Account on (I)CSD side.
Fail Position Account ID	20	A		Original position account ID or failed position account when applicable.
Pair Off Request ID	12,0	N		Unique identifier of the Pair-Off request.
ISIN Code	12	A		
Pair Off Date	10	T	Format yyyy-MM-dd	
Currency	3	A	ISO code for the currency	
Cash Differential	20,3	N		Positive value if CM/SA is creditor. Negative value if CM/SA is debtor.
Cash Differential Currency	3	A		
Fx Rate	20,5	N		Fx Rate applied to the currency of the transaction if different than Euro.
Pair Off Quantity	20,3	N		Positive value represents long securities positions (CM/SA receives securities). Negative value represents short securities positions (CM/SA delivers securities).
Pair Off Remaining Quantity	20,3	N		Positive value represents long securities positions (CM/SA receives securities). Negative value represents short securities positions (CM/SA delivers securities).
Pair Off Result Side	1	A	"B" = Buy "S" = Sell	Indicates if the Clearing Member Is Buying or Selling securities

Field Name	Length	Type	Values	Description
Quantity Type	1	A	"U" = Unit "F" = Face Value	
Pair Off Remaining Amount	20,4	N		Positive value if CM/SA is creditor. Negative value if CM/SA is debtor.
Currency of the Pair Off Settlement Instruction	3	A	ISO currency code	
Intended Settlement Date	10	T	Format yyyy-MM-dd	ISD of the new instrument Instruction.
Pair Off Euronext Clearing Settlement Reference	16	A		New Pair-off Settlement reference sent by Euronext Clearing to the (I)CSD for Pair-off.
Pair Off MITI	20	A		Market Infrastructure Transaction Identification: the unique reference allocated by T2S or Euroclear Bank to the Settlement Instruction.
Settlement platform	2	A	60 = Target 2 Securities (T2S) 01 = International CSDs (Euroclear Bank and Clearstream Banking)	T2S or EB
Clearing Member /Settlement Agent Place of Settlement	20	A	BIC code	BIC code of the settlement place where Clearing Member/Settlement Agent holds its related settlement account.
ISIN Main Place of Settlement	5	A	Please refer to the Appendix	Main settlement place of the instrument.
Market Venue	4	A	- "VARI": if netting cross trading venue or refer to the appendix 4.2	
Euronext Clearing Settlement Reference subject to Pair off	16	A		Reference of one of the Settlement Instructions included in the Pair-off request.
ISD SI subject to Pair off	10	T		
Side SI subject to Pair off	1	A	"B"=Buy "S"=Sell	
Unsettled Quantity SI subject to Pair off	20,3	N		

Field Name	Length	Type	Values	Description
Quantity Type SI subject to Pair off	1	A	"U" = Unit "F" = Face Value	
Unsettled Amount SI subject to Pair off	17,2	N		
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.16 DS10-Non-Guaranteed Settlement Instruction

Purpose: This report provides all Settlement Instructions generated by Euronext Clearing for Non-Guaranteed Trades.

Frequency: End of Day

Distribution time: Between 8.00 p.m. and 9.00 p.m.

Report Code: DS10

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the report during the day.
Clearing Member	4,0	N		Clearing Member Code.
Settlement Agent	4,0	N		Settlement Agent Code.
Delivery Account ID	9	A		Corresponds to the Delivery Account on Euronext Clearing side.
Settlement Account ID	50	N		Corresponds to the settlement Account on (I)CSD side.
ISIN Code	12	A		
Trade Date	10	T	Format yyyy-MM-dd	
Intended Settlement Date	10	T		T+2
Side	1	A	"B"=Buy "S"=Sell	Indicates if the Clearing Member is Buying or Selling securities.
Quantity	20,3	N		Positive value represents long securities positions (CM/SA receives securities). Negative value represents short securities positions (CM/SA delivers securities).
Quantity Type	1	A	"U" = Unit "F" = Face Value	

Field Name	Length	Type	Values	Description
Amount	20,8	N		Positive value if CM/SA is creditor. Negative value if CM/SA is debtor.
Currency			ISO code for the currency	
Hold & Release indicator	1	A	"H"= Hold "R"= Release	Hold/Release indicator of the original Settlement Instruction.
Counterparty	20	A		BIC code of the counterparty.
Counterparty's CSD	20	A		BIC code of the counterparty's CSD.
Euronext Clearing References	16	A		Settlement reference sent by Euronext Clearing to the (I)CSD.
Settlement Instruction Source	2	A	"ST": Trading	Settlement Instruction from Trading.
Settlement platform	2	A	60 = Target 2 Securities (T2S) 01 = International CSDs (Euroclear Bank and Clearstream Banking)	T2S or EB
Clearing Member /Settlement Agent Place of Settlement	20	A	BIC code	BIC code of the settlement place where Clearing Member/Settlement Agent holds its related settlement account.
ISIN Main Place of Settlement	5	A	Please refer to the Appendix	Main settlement place of the instrument.
Market Venue	4	A	Please refer to the Appendix	This field is populated with the MIC code of the trading venue.
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.17DR01-CSDR Penalties

Purpose: This report provides CSDR penalty details to Clearing Member and Settlement Agents.

Frequency: End of Day on daily basis and also on the 14th business day End of Day of the following month for the full monthly details.

Distribution time: Between 11:00 p.m. and midnight.

Report Code: DR01

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the report during the day.
Frequency			1 – Daily	

Field Name	Length	Type	Values	Description
			2 - Monthly	
Clearing Member	4,0	N		Clearing Member Code.
Settlement Agent	4,0	N		Settlement Agent Code.
Delivery Account ID	9	A		Corresponds to the Delivery Account on Euronext Clearing side.
Settlement Account ID	50	N		Corresponds to the settlement Account on (I)CSD side.
Fail Position Account ID	20	A		Only used when SI is failing.
MT537 Statement Date	8,0	N		
Account Servicer/Depository	12,0	A		BIC code of Euronext Clearing CSD.
Counterparty's Account Servicer/Depository	12,0	A		BIC code of the counterparty CSD.
Currency of penalties	3,0	A		Currency in which the penalties are expressed. Any ISO 4217 currency code is possible.
Penalty Detection Date	8,0	N		Date that composes the penalty
Participant type	4,0	A	<p>Central counterparty: CCPA = Provided when the failing or non-failing party of the penalty/claim is a CCP.</p> <p>CSD Participant: CSDP = Provided when the failing or non-failing party of the penalty/claim is neither a CSD nor a CCP but it is a legal entity that is CSD Participant.</p> <p>External CSD: EXTE = Provided when the failing or non-failing party of the penalty/claim is neither a CSD nor a CCP and its party type is an external CSD in T2S.</p> <p>International Central Securities Depository: ICSD = Provided when the ICSD itself is the failing or non-failing</p>	<p>Specifies the role of the party in the instruction that led to the penalty.</p> <p>If the penalty is not calculated by the account servicer, this field represents the capacity of the group entity acting as the agent in the instruction sent to the market.</p> <p>If the penalty is calculated by the account servicer, this field represents the capacity of the party in the instruction.</p>

Field Name	Length	Type	Values	Description
			<p>party of the penalty/claim. This is used to differentiate between the ICSD as account servicer/depository and the ICSD as participant and is mainly relevant in cross-CSD settlement.</p> <p>National Central Securities Depository: NCSD = Provided when the CSD itself is the failing or non-failing party of the penalty/claim. This is used to differentiate between the CSD as account servicer/depository and the CSD as participant.</p> <p>Natural person: NAPI = provided when the failing or non-failing party of the penalty is neither a CSD nor a CCP but is a CSD participant that is a natural person</p>	
Penalty Common Reference	16,0	A		A unique reference assigned by the settlement platform to the penalty and that is common for both the failed participant and their counterparty.
Previous Penalty Common Reference	16,0	A		Common Reference used prior to reallocation.
Penalty type	4,0	A	<p>LMFP: Late Matching Fail Penalty,</p> <p>SEFP: Settlement Fail Penalty</p>	Indicates the type of penalties.
Calculation Method	4,0	A	<p>BOTH: The calculation is based on the sum of the CASH calculation and the SECU calculation.</p> <p>CASH: Penalty is based on the amount of cash failed to be delivered and the penalty rate is the discount rate of the relevant currency.</p> <p>MIXE: The penalty is based on the quantity of securities failed to be delivered and penalty rate is the discount rate of the relevant currency.</p> <p>SECU: The penalty is based on the quantity of securities failed to be</p>	Provides the Calculation Method.

Field Name	Length	Type	Values	Description
			delivered and penalty rate of the ISIN.	
Penalty status	4,0	A	<p>ACTV: Active = The penalty is active for the party.</p> <p>NCOM: Not Computed = For penalties that could not be computed</p> <p>OTHR: Other = See narrative.</p> <p>REIC: Reincluded = Re-inclusion of a previously removed cash penalty, to cater for mistakes in the removal of penalties.</p> <p>REMO: Removed = Removal of a cash penalty where settlement cannot be performed for reasons that are independent from any of the CSD participants or the CSD.</p> <p>RLOC: Reallocated = Re-allocation of a penalty from the instructing party to the delivering/receiving party.</p> <p>SWIC: Switched = Switch between the failing and non-failing party of a cash penalty.</p>	Provides the penalty status.
Reason code	4,0	A	<p>OTHR: See narrative</p> <p>RALO: Reassignment of a penalty for Late Matching Fail Penalty (LMFP) from the entity instructing the entity to register or derecognise securities.</p> <p>NEWP: New Penalty</p> <p>SWIC: Change between the delivery participant and the reception participant.</p> <p>UPDT: Modification of the penalty calculated previously.</p>	For the active state ACTV, when referring to the list of modifications.
Amount Computed	17,2	N		Penalty amount calculated based on the securities, the characteristics of the instruction and the reason for the failure. For a Late Matching Fail Penalty (LMFP) covering several business days, this amount is the sum of all amounts calculated for each day. If the amount is positive, it corresponds to a credit, if

Field Name	Length	Type	Values	Description
				the amount is negative, it corresponds to a debit.
Number of Days	3,0	N		In relation to late Matching (LMFP), number of business days from the ISD until, and including, the business day where the instruction is matched or the number of business days as from the ISD until, and excluding, the business day where the instruction is matched For Settlement Fail Penalty (SEFP) the value is always 1.
Penalty Calculation Date	8,0	N		Penalty calculation date. In the case of a modification, it is the date on which the new value is calculated.
ISIN CODE	12,0	A		Instrument ISIN following ISO 6166
Classification Type	4,0	A	DEBT: Private debt EFTS: Electronic fund transfer system EMAL: Emission allowance MMKT: Money market instruments OTHR: Other SECU: Derivatives SHRS: Shares SOVR: Public debt UCIT: Investment	Description of the code used in the classification of the security by the CSDR.
Liquidity Status	1,0	A	Y : liquid value N : Illiquid value	Liquidity indicator.
SME Growth Market	1,0	A	Y : Yes N : No	Indicates whether the instructions were traded on the SME Growth market.
Security Penalty Rate	17,6	A		Security penalty rate applied on the penalty.
Penalty discount rate	17,6	N		The discount rate of the currency that is being used shall be introduced if the security is subject to a penalty and the calculation method is CASH (DPFOD, CPFOD), MIXE (RVP), or BOTH (DWP and RWP).
Securities Side amount	17,2	N		Amount of the penalty calculated against undelivered securities and the ISIN penalty rate. If the amount is positive, it corresponds to a credit, if the amount is negative, it corresponds to a debit.
Cash side amount	17,2	N		Amount of the penalty calculated against the undelivered cash and the corresponding currency discount. If the amount is positive, it corresponds to a credit, if the amount is negative, it corresponds to a debit.

Field Name	Length	Type	Values	Description
Account Owner Reference	16,0	A		This field contains the reference assigned by the account owner to the settlement instruction that led to the penalty.
Account servicer Reference	16,0	A		This field contains the reference assigned by the account servicer to the settlement instruction that led to the penalty.
Market Infrastructure Transaction Identification	16,0	A		The MITI reference of the instruction.
Matching or Transaction Reference	16,0	A		Euronext Clearing Reference.
Receive/Deliver Indicator	4,0	A	DELI: Deliver = Financial Instruments will be debited from the safekeeping account. RECE: Receive = Financial Instruments will be credited to the safekeeping account.	Specifies whether the transaction is a receipt or delivery of financial instruments.
Free or Against Payment Indicator	4,0	A	APMT: Against Payment. FREE: Free of payment.	Specifies whether the instruction is free or against payment.
Transaction Type Indicator	4,0	A	TRAD: Relates to the settlement of a trade. NETT: Relates to the netting of settlement instructions.	The field contains the type of settlement transaction of the instruction that led to a penalty.
Transaction indicator	4,0	A	CORP: Transaction relates to a corporate action SETT: Transaction relates to settlement and clearing	The field contains the type of activity to which the instruction relates.
Settlement Date	8,0	N		Date on which the instruction should theoretically be settled.
Safekeeping account	35,0	A		Clearing member/Settlement Agent's Account where financial instruments are maintained.
Party Account Owner	34,0	A		BIC Code of the Clearing Member/Settlement Agent.
Quantity type	4,0	A	FAMT: Face Amount = Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument. UNIT: Unit Number = Quantity expressed as a number, for example, a number of shares.	Expression Mode of the Quantity.

Field Name	Length	Type	Values	Description
			If the transaction type is a Payment Free of Delivery (PFoD)/Payment Free of Receipt (PFoR), we will report the value 0 (zero) in the posting quantity field.	
Posting Quantity	17,2	N		Quantity of financial instrument of the instruction that led to the penalty. In case of partial settlement, only the amount remaining to be settled and that is used to calculate the penalty is reported.
Currency	3,0	A		Settlement Currency.
Posting Amount	17,2	N		Amount of money that was posted to the account. In case of partial settlement, only the amount remaining to be settled and that is used to calculate the penalty is reported.
Net Bilateral Amount	17,2	N		The bilateral net amount for a party and counterpart will be the sum of all cash penalties in this currency that this party is entitled to receive (reported as credit) from the same counterpart (that is, to be paid by this counterpart) minus the sum of all cash penalties in this currency that are imposed to the party (reported as debit) and to be paid to the given counterpart.
Currency for payment	3,0	A		Always in EUR. Populated only for the monthly report.
Net Amount for payment	17,2	N		Sum of all penalties (amount computed) for the period. Populated only for the monthly report.
Payment Date	8,0	N		Pre-advice Penalty payment date only for Monthly reports.
CCP Mismatch scenario adjustment	17,2	N		Amount expressed in Euro. Populated only for the monthly report.
Final Net Amount	17,2	N		Sum of all penalties due to be paid taking into account the mismatch. Populated only for the monthly report.
Period start	10	T	Format yyyy-MM-dd (ex: 2018-07-27)	
Period End	10	T	Format yyyy-MM-dd (ex: 2018-07-27)	
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.18 DR02-CSDR Penalties Paying Agent

Purpose: This report provides CSDR penalty details to Paying Agents.

Frequency: On the 14th day of the following month at End of Day

Distribution time: Between 11:00 p.m. and midnight.

Report Code: DR02

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the run that produced the report.
Clearing Member	4,0	N		Clearing Member Code.
Payment Agent	4,0	N		Paying Agent Code.
Currency for Payment	3,0	A		Always in EUR. Populated only for the monthly report
Net Amount for payment	17,2	N		Sum of all penalties (amount computed) for the period. Populated only for the monthly report.
Payment Date	8,0	N		Pre-advice Penalty payment date only for Monthly reports
Final Net Amount	17,2	N		Sum of all penalties due to paid taking into account the mismatch. Populated only for the monthly report
Period start	10	T	Format yyyy-MM-dd (ex: 2018-07-27)	
Period End	10	T	Format yyyy-MM-dd (ex: 2018-07-27)	
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.19 DM01-MtM at Margin Account Level

Purpose: Provides Mark-to-Market valuation for each margin account at instrument level. Please note that this report already contains fields applicable for listed Derivatives.

Frequency: Intraday and End of Day

Distribution time: Generated after each margination run for the intraday report.
Between 11:00 p.m. and midnight for the EOD batch.

Report Code: DM01

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the report during the day.
Clearing Member	4,0	N		Clearing Member Code.
Margin Account ID	20	A		Informational - Margin Account associated to the Position Account.
Collateral Account ID	20	A		Collateral Account to which the Margin Account is associated.
Account Category	1	A	C = Client H = House	
ISIN Code	12	A		
Side	1	A	"B" = Buy "S" = Sell	Indicates if the Clearing Member Is Buying or Selling securities.
Positions Quantity	20,3	N		Positive values represent long securities positions (CM buys securities). Negative values represent short securities positions (CM sells securities). Represents remaining quantity in the case of partial settlement (fails are reported in the original PA or in a dedicated fails PA).
Quantity Type	1	A	"U" = Unit "F" = Face Value	
Positions Amount	20,4	N		Cash amount of the position (including Accrued interest when relevant). Positive value represents a long cash position (CM is creditor). Negative value represents a short cash position (CM is debtor). Remaining amount in the case of partial settlement (reported in the original PA or in the dedicated fails PA).
Currency	3	A	ISO code for the currency	
Asset Type	4	A	"CASH"=Cash "OPT"=Options "FUT"=Future	Cash/Option/Future
Underlying ISIN	12	A		
Current Price	20,5	N		
Current Underlying Price	20,5	N		
Exercised/Assigned	1	A	"E" =Exercised "A" = Assigned	
Settlement Date/Expiry Date	10	T	Format yyyy-MM-dd	

Field Name	Length	Type	Values	Description
Strike Price	20,5	N		
Price currency	3	A		
Underlying Price currency	3	A		
MtM	20,8	N		Mark-to-Market in instrument currency. Positive value for positive variation of the instrument. Negative value for negative variation of the instrument.
Fx Rate	20,5	N		
MtM EUR	20,8	N		Mark-to-Market in Euro Positive value for positive variation of the instrument. Negative value for Negative variation of the instrument.
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	
Status Indicator	2	A	"F"=Failing position	Empty or "F" if instruction is failing.

2.5.20DM02-Initial Margin Breakdown

Purpose: This report provides detailed margin calculation at margin account level. Please note that this report already contains fields applicable for listed Derivatives.

Frequency: Intraday and End of Day

Distribution time: Generated after each margination run for the intraday report. Between 11.00 p.m. and midnight for the EOD batch.

Report Code: DM02

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the report during the day.
Clearing Member	4,0	N		Clearing Member Code.
Segment	1	A	1=Cash and Financial Derivatives 2=Commodities	Provides the Segment: Cash and Financial Derivatives or Commodities
Margin Account ID	20	A		Informational - Margin Account associated to the Position Account.
Collateral Account ID	20	A		Collateral Account to which the Margin Account is associated.
Account Category	2	A	"C" = Client "H" = House	
MtM EUR	20,8	N		Mark-to-Market in Euro

Field Name	Length	Type	Values	Description
				Positive value for positive variation of the instrument. Negative value for negative variation of the instrument.
Diversified Expected Shortfall (DES)	20,8	N		DES:= Diversified expected shortfall.
Diversified Stressed Expected Shortfall (DSES)	20,8	N		DSES:= Diversified Stressed expected shortfall.
Undiversified Expected Shortfall (UES)	20,8	N		UES: Sum of the Expected Shortfall at position level.
Undiversified Stressed Expected Shortfall (USES)	20,8	N		USES:= Sum of the stressed Expected Shortfall at position level.
Decorrelation Add-On (DAO)	20,8	N		DAO:= [UES - ES]* (1 - Decorrelation_Parameter)
Stressed Decorrelation Add-on (SDAO)	20,8	N		SDAO:= [USES - SES]*(1 - Decorrelation_Parameter)
Initial Margin (IM)	20,8	N		IM:= MAX[ES + DAO ; Weight*(DES + DAO) + (1-Weight)*(DSES + SDAO)]
Total Margins	20,8	N		Total Margin:= Max[0 ; IM + MtM]
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.21DM04-Total Margin Breakdown Cross Segment

Purpose: This report provides the total margin calculation for all margin account of a General Clearing Member per segment. Please note that this report already contains fields applicable for listed Derivatives.

Frequency: Intraday and End of Day

Distribution time: Generated after each margination run for the intraday report. Between 11.00 p.m. and midnight for the EOD batch.

Report Code: DM04

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the report during the day.
Clearing Member	4,0	N		Clearing Member Code.

Field Name	Length	Type	Values	Description
Segment	1	A	1=Cash and Financial Derivatives 2=Commodities	Provides the Segment: Cash and Financial Derivatives or Commodities
Settlement Group			"EQU"=Equities "DER"=Derivatives	Only for Equity and Financial Derivatives
Margin Account ID	20	A		Informational - Margin Account associated to the Position Account.
Collateral Account ID	20	A		Collateral Account to which the Margin Account is associated.
Account Category	1	A	C = Client H = House	
Total Margins	20,8	N		Total Margin:= Max[0 ; IM + MtM]
Total Margins per Segment	20,8	N		Sum of all total Margin for a specific segment.
Total of all Initial Margins Calculated	20,8	N		Sum of each Total Margins calculated.
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.22DC01-Collateral Deposited

Purpose: This report provides detailed information regarding the deposited collateral.

Frequency: Intraday and End of Day

Distribution time: Generated after each margination run for the intraday report. Between 11.00 p.m. and midnight for the EOD batch.

Report Code: DC01

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the report during the day.
Clearing Member	4,0	N		Clearing Member Code.
Margin Type	1	A	1 - Initial margin 2 - Default Fund	Initial margin/Default fund.
Segment	3	A	1=Cash and Financial Derivatives 2=Commodities	Provides the Segment: Cash and Financial Derivatives or Commodities
Collateral Account ID	20	A		Collateral Account to which the Margin Account is associated.
Total initial Margin	20,8	N		Total initial margin or Total intraday margin calculated for the account or exposure amount.

Field Name	Length	Type	Values	Description
Total NCB Guarantee	20,4	N		Outstanding Amount of NCB guarantee. Empty if not available.
Allocated NCB Guarantee	20,4	N		Allocated Amount of NCB guarantee. Empty if not available.
Excess NCB Guarantee	20,4	N		Excess Amount of NCB guarantee. Empty if not available.
Total Cash EUR Available	20,8	N		Cash EUR deposited as Collateral.
Allocated Cash	20,8	N		Allocated cash used as collateral.
Excess cash EUR	20,8	N		Excess cash EUR.
Client Buffer Cash	20,8	N		Permanent cash EUR deposit related to Collateral Account ID. Parameterized by the Clearing Member (optional)
Total Securities collateral available before limits	20,4	N		Sum valued amount securities collaterals deposited after Haircut and WrongWayRisk.
Total Securities collateral available after limits	20,4	N		Collateral available after limits application (Sum of Total Securities allocated and Total Securities unallocated).
Total Securities collateral allocated	20,4	N		Allocated Securities Collateral.
Total securities collateral unallocated	20,4	N		Sum of excess of securities collateral.
Total Securities Excess (all countries)	20,4	N		Sum of excess amounts for all securities all countries.
Issuance Country	30	A		Securities collateral detail: Issuance Country of the security and Type of Asset (Govies, Supranational, etc..)
ISIN	12	A		ISIN of the Security.
Place of Depository	1	A	1 = Euronext Securities Milan 2 = Euroclear Bank	(I)CSD where the securities are deposited.
Security Description	30	A		Description of the security.
Security Maturity date	10	T	Format yyyy-MM-dd	Maturity date of the Security.
Security Face value/unit	1	A	"U" = Unit "F" = Face Value	Indicate if the issuance of the security is Face Value or Unit.
Security Dirty Price	20,8	N		Price of the security including accrued Interest
Security Clean Price	20,8	N		Price of the security excluding accrued interest.
Security Accrued Interest	20,4	N		Amount of the accrued interest

Field Name	Length	Type	Values	Description
Security Haircut	20,8	N		Percentage of Haircut applied.
Security valued amount	20,4	N		Collateral value of each deposited securities after Haircut and WrongWayRisk.
Reason for ISIN Excess	20	A		Temporary exclusion : corporate action (except coupon interest), close to maturity, no quotation (.)
Total Security Collateral Available before Country Limits	20,4	N		Total Sum of available security collateral for a same issuance country (after applying Haircut).
Total Maximum Security Collateral Value After Country Limits	20,4	N		Total Sum of Maximum total value usable for the Country.
Excess For The Country	20,4	N		Excess Amount calculated for the country.
Reason for Excess	2	A	"BL"=Breach of limit "OR"=Other Reason	Breach of limit. Any other reason.
Total Default Fund	20,8	N		Total Default Fund contribution calculated.
Total NCB Available for Default Fund	20,4	N		NCB Guarantee for Default Fund coverage.
Total Cash EUR Available for Default Fund	20,8	N		Cash EUR deposited as Default Fund.
Allocated Cash for Default Fund	20,8	N		Allocated cash EUR used as Default Fund.
Excess cash EUR for Default Fund	20,8	N		Excess cash EUR for Default Fund.
Last Update Date&Time	10	T	Format yyyy-MM-dd (ex: 2018-07-27)	

2.5.23DD01-Default Fund Contribution

Purpose: Provides information on required contribution to Default Fund at GCM level.

Frequency: At least Monthly

Distribution time: Between 11:00 p.m. and midnight.

Report Code: DD01

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the report during the day.
Clearing Member	4,0	N		Clearing Member Code.

Field Name	Length	Type	Values	Description
Default Fund Account ID	20	A		
Average Risk measure	20,8	N		Average margin at GCM level for 20 sliding working days.
Variable contribution	20,8	N		Delta of the contribution (difference between required contribution and collateral already posted).
Minimum contribution	20,8	N		Minimum contribution quota for the specific DF Account ID.
Required contribution	20,8	N		Contribution that is needed based on the calculation.
Posted Collateral	20,8	N		Contribution already posted.
Excess Cash	20,8	N		If the required contribution is less than the posted collateral (Money Euronext Clearing owes to the Clearing Member).
Default Fund Call	20,8	N		If required contribution is more than the collateral already posted OR if the posted collateral is below the minimum contribution (Cash call).
Currency	3	A	ISO currency code	
Period start	10	T	Format yyyy-MM-dd (ex: 2018-07-27)	Period to be defined.
Period End	10	T	Format yyyy-MM-dd (ex: 2018-07-27)	Period to be defined.

2.5.24DD02-Default Fund Quota

Purpose: Provides breakdown details of default fund contribution per Margin account.

Frequency: At least Monthly

Distribution time: Between 11:00 p.m. and midnight.

Report Code: DD02

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the run that produced the report.
Clearing Member	4,0	N		Clearing Member Code.
Default Fund Account ID	20	A		
Margin Account ID	20	A		
Average risk measure per Margin Account	20,8	N		Average risk measure used to estimate the participant contribution to the Default Fund.

Field Name	Length	Type	Values	Description
Currency	3	A		ISO currency code
Average risk measure per Member (a)	20,8	N		Sum, over all margin account of a given members, of Average risk measure.
Sum of the average risk measure (b)	20,8	N		Sum, over all CCP members, of average risk measure at members level.
Percentage of Default fund contribution (c)	6,3	N		Repartition key at member level. (c)=(a)/(b)
Default Fund total size (d)	20,8	N		Total size of the Default Fund, in Euro.
Temporary contribution (e)	20,8	N		DF contribution – not rounded, in Euro. (e)= (d)*(c)
Final contribution (f)	20,4	N		Rounding value of DF contribution, in Euro. (f) = round(e)
Period start	10	T	Format yyyy-MM-dd(ex: 2018-07-27)	Period to be defined.
Period End	10	T	Format yyyy-MM-dd(ex: 2018-07-27)	Period to be defined.

2.5.25DD03-Default fund calculation details

Purpose: Provides breakdown of Default Fund calculated daily per margin account.

Frequency: Monthly

Distribution time: Between 11:00 p.m. and midnight.

Report Code: DD03

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the run that produced the report.
Clearing Member	4,0	N		Clearing Member Code.
Default Fund Account ID	20	A		
Margin Account ID	20	A		
Margin date	10	T	Format yyyy-MM-dd(ex: 2018-07-27)	
Default fund contribution	20,4	N		
Currency	3	A	ISO currency code	
Business Days	10	N		

Field Name	Length	Type	Values	Description
Period start	10	T	Format yyyy-MM-dd(ex: 2018-07-27)	Period to be defined.
Period End	10	T	Format yyyy-MM-dd(ex: 2018-07-27)	Period to be defined.

2.5.26DF01-Payments and Fees CCP

Purpose: This report contains the breakdown of all the Fees and Payments related to clearing activity.

Frequency: End of Day

Distribution time: Between 11:00 p.m. and midnight.

Report Code: DF01

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the run that produced the report.
Clearing Member	4,0	N		Clearing Member Code.
Paying Agent	4,0	N		Paying Agent Code (Empty when Clearing Member is the Paying Agent).
Account Category	1	A	"C" = Client "H" = House	
Cash clearing fee	17,2	N		Monthly amount to be paid for clearing fee. This field will be empty until last business day of the month.
Settlement Fee	17,2	N		Monthly amount to be paid for settlement fee. This field will be empty until last business day of the month.
Pair-off fee	17,2	N		Monthly Fee applied to Pair-off requests. This field will be empty until last business day of the month.
Buy-in cash compensation	20,4	N		Payment of Cash Compensation Amount.
Buy-In fee	17,2	N		Monthly Fee related to Buy-In process. This field will be empty until last business day of the month.
Broker fee	17,2	N		
Late settlement Fees	17,2	N		Monthly fee applied for fail management related to Shares. This field will be empty until last business day of the month.
CSDR Penalties	17,2	N		To be confirmed depending on outcome of consultation from ESMA regarding CSDR penalties process.
Sell-out interests	17,2	N		
Membership & Connectivity fee	17,2	N		Monthly fee applied for membership and connectivity. This field will be

Field Name	Length	Type	Values	Description
				empty until last business day of the month.
Reporting fee	17,2	N		Monthly fee applied for reporting subscription. This field will be empty until last business day of the month.
Account fee	17,2	N		Monthly fee applied for the clearing member account structure.
Sub Account fee	17,2	N		Monthly fee applied for the clearing member account structure.
Segregated account fee	17,2	N		Monthly fee applied for the clearing member account structure.
Historical reports request	17,2	N		Monthly fee applied for historical data request.
Report delivery to third parties	17,2	N		Monthly Fee applied for the request of delivering report to third party.
Cash Call Late Payment fee	17,2	N		Fee applied for cash call late payment.
Statement Requested By Auditors	17,2	N		Fee applied for Statement request.
Statement Default Fund	17,2	N		Fee applied for Statement Default Fund Request (stamp duty).
Cash Adjustment	17,2	N		Amount of Cash Adjustment when applicable.
Reason For Cash Adjustment	17,2	N		Reason for Cash Adjustment.
Cash Call Clearing Activity	20,8	N		Cash Call related to the CCP.
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.27DF02-Payment and Fee Collateral

Purpose: This report contains the breakdown of all the Fees and Payments related to the collateral account.

Frequency: Generated after each margination run for Start of Day and Intraday report and each time cash instructions are generated.

Distribution time: Between 11:00 p.m. and midnight for EOD. And intraday each time there is cash instructions generated.

Report Code: DF02

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the run that produced the report.
Clearing Member	4,0	N		Clearing Member Code
Collateral Account ID	20	A		
Account Category	1	A	C = Client H = House	
Total of all Initial Margins Calculated	20,8	N		Sum of each Total Margins calculated.
Total allocated Securities collateral value	20,4	N		Collateral allocated to cover initial margin considering both limits (Country Limit and Total securities Limit).
NCB Guarantee	20,4	N		Outstanding Amount of NCB guarantee. Empty if not available.
Cash Client Buffer	20,8	N		Optional – parameterized by the Clearing Member
Sub Total Initial Margin Cash Call	20,8	N		
NCB Guarantee fee	17,2	N		
Securities Management fee	17,2	N		Commission due to cover the cost of handling securities deposited as collateral.
Securities Movement fee	17,2	N		Monthly Fee related to movement of securities at the CSD side.
Securities Collateral Coupon Payment	17,2	N		Coupon received from (I)CSDs to be transferred back.
Cash EUR Interest Return	20,4	N		Interest on the cash EUR deposited returned to the Clearing member Quarterly payment.
Default Fund Call	20,8	N		
NCB Guarantee fee for Default Fund	17,2	N		NCB Guarantee fee for Default Fund
Excess Cash EUR	20,8	N		

Field Name	Length	Type	Values	Description
Collateral Guarantees				
Cash Call Collateral	20,8	N		In Cash EUR
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.28 DF03-Total Cash Call

Purpose: This report contains the consolidated overall Cash Call for the next business day.

Frequency: Generated after each margination run for Start of Day and Intraday report and each time cash instructions are generated.

Distribution time: Between 11:00 p.m. and midnight for EOD. And intraday each time there is cash instructions generated.

Report Code: DF03

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the run that produced the report.
Clearing Member	4,0	N		Clearing Member Code.
Paying Agent	4,0	N		Paying Agent Code (Empty when Clearing Member is the Paying Agent).
Account Category	1	A	C = Client H = House	
Cash Call Collateral	20,8	N		Covers all payments related to the Initial Margin / Default Fund and collateral
Cash Call Clearing Activity	20,8	N		Covers all payments related to the cash clearing activity
Total Cash Call	20,8	N		Total cash call
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.29 DF04-Corporate Action Payment Report

Purpose: This report contains the Market Claim/Coupon compensation managed by the Clearing House for Guaranteed trades.

Frequency: End of Day

Distribution time: Between 11:00 p.m. and midnight.

Report Code: DF04

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the run that produced the report.
Clearing Member	4,0	N		Clearing Member Code.
Settlement Agent	4,0	N		Paying Agent Code (Empty when Clearing Member is the Paying Agent).
Account Category	1	A	"C" = Client "H" = House	
Fail Position Account ID	20	A		Original position account ID or failed position account when applicable.
ISIN Code	12	A		
Trade Date	10	T	Format yyyy-MM-dd	
Intended Settlement Date	10	T	Format yyyy-MM-dd	T+2
Actual Settlement Date	10	T	Format yyyy-MM-dd	Effective settlement date. Value populated only when settlement occurs.
Record Date	10	T	Format yyyy-MM-dd	In case of redemption, it is reported the Maturity Date.
Payment Date	10	T	Format yyyy-MM-dd	
Value Date	10	T	Format yyyy-MM-dd	
Interest period ending Date	10	T	Format yyyy-MM-dd	
Amount for Entitlement	20,4	N		Based on the characteristic of the corporate action, the amount corresponds to the market claim or to the coupon compensation or the redemption amount. Positive value if CM/SA is creditor. Negative value if CM/SA is debtor.
Currency	3	A	ISO code for the currency	
Euronext Clearing Reference	16	A		Settlement reference sent by Euronext Clearing to the (I)CSD (Blank if the Settlement Instructions is created by the (I)CSD).
MITI	20	A		Market Infrastructure Transaction Identification: the unique reference allocated by T2S or Euroclear Bank to the Settlement Instruction.
Settlement platform	2	A	01 = International CSDs (Euroclear Bank and Clearstream Banking)	Always EB
CA type	10	A		Indicates the CA event type for which the CAoF is needed.

Field Name	Length	Type	Values	Description
				The amount may be related to Dividend/Coupon/Redemption/Cash Payment for Transformation.
CA ref	20	A		Reference defined by Euronext Clearing.
Balance reference	20,4	N		Reference of the net balance of all Amounts for entitlement on the same ISIN code and same record/payment date.
Status of the balance	1	A	"F"= Final "P"= Provisional	The balance is Final (F) when the related settlement instructions are settled and the payment date has been reached otherwise it is Provisional (P).
Payment processed date	10	T	Format yyyy-MM-dd	
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.30DF05-Details Fee on Fails Report

Purpose: This report contains all the details of fees applied for fails.

Frequency: Monthly

Distribution time: Between 11:00 p.m. and midnight.

Report Code: DF05

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the run that produced the report.
Clearing Member	4,0	N		Clearing Member Code.
Date	10	T		Date of the event.
ISIN	12	A		ISIN Code
Delivery Account ID	9	A		Corresponds to the Delivery Account on Euronext Clearing side.
Fail Position Account ID	20	A		Account ID of the fail position.
Euronext Clearing Reference	16	A		Settlement reference sent by Euronext Clearing to the (I)CSD (Blank if the Settlement Instruction is created by the (I)CSD).
Type of Fee	2	A	"LS" = Late Settlement fee "B" = Buy-In fee "P" = Pair Off fee	Description of the fee
Fee Due	20,4	N		Amount due per event

Field Name	Length	Type	Values	Description
Total Late Settlement fee for Current Month	17,2	N		Sum of all Fees due related to Late Settlement for the current month.
Total Buy-In fee for Current Month	17,2	N		Sum of all Fees due related to Buy-Ins for the current month.
Total Pair-Off fee for Current Month	17,2	N		Sum of all Fees due related to Pair-Offs for the current month.
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.31DF06-Monthly Interest Details

Purpose: The Report shows the amount of interest on the cash deposited. The Report is created only for General and Individual Clearing Members and is made available the first days of the month following the reference month.

Frequency: Monthly

Distribution time: Between 11:00 p.m. and midnight.

Report Code: DF06

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the run that produced the report.
Clearing Member	4,0	N		Clearing Member Code.
Paying Agent	4,0	N		Paying Agent Code (Empty when Clearing Member is the Paying Agent).
Margin Type	1	A	1 - Initial margin 2 - Default Fund	Initial margin/Default fund
Collateral Account ID	20	A		Collateral Account
Date	10	T	Format yyyy-MM-dd	
Cash Balance	17,2	N		Daily End of Day cash balance
Interest Return Amount	20,4	N		
ESTER daily Rate	20,5	N		
Spread	20,5	N		Applied spread with ECB rates. Spread differs for Initial margin and Default Fund.
Total Current Month	20,4	N		
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.32DF07-NCB Guarantee Details Report

Purpose: The Report contains the daily fee calculated on NCB Guarantee Amount.

Frequency: Monthly

Distribution time: Between 11.00 p.m. and midnight.

Report Code: DF07

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the run that produced the report.
Clearing Member	4,0	N		Clearing Member Code.
Collateral Account ID	20	A		Collateral Account.
Date	10	T	Format yyyy-MM-dd	
Total NCB Guarantee	20,4	N		EOD Amount provided daily by the NCB.
Basis Points (BPs) applied	20,8	N		Basis points applied to the NCB guarantee amount.
Fee calculated	17,2	N		Daily fee calculated
Total Cumulated Current Month	20,4	N		Total Amount Cumulated for the current month.
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.33DF08-Management Fee Details Reports

Purpose: The Report contains the daily calculation of the Management Fee.

Frequency: Monthly

Distribution time: Between 11.00 p.m. and midnight.

Report Code: DF08

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the run that produced the report.
Clearing Member	4,0	N		Clearing Member Code

Field Name	Length	Type	Values	Description
Collateral Account ID	20	A		Collateral Account
Date	10	T	Format yyyy-MM-dd	
Value of securities deposited	20,4	N		Total value of the deposited securities at End of Day (EOD).
Basis Points (BPs) applied	20,8	N		Basis points applied to the NCB guarantee amount.
Fee calculated	17,2	N		Daily fee calculated
Total Cumulated Current Month	20,4	N		Total Amount Cumulated for the current month.
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

3 APPENDIX

3.1 Human Readable Reports Examples

Below there are two files that provide examples of Human Readable Reports.



Pair-Off%20Report%
20example.xlsx



Trade%20Reconciliati
on%20Report%20exa

3.2 Market Venue

The possible values of this field are:

- ALXB: EURONEXT GROWTH BRUSSELS
- MLXB: EURONEXT ACCESS BRUSSELS
- TNLB: EURONEXT - TRADING FACILITY BRUSSELS
- TNLK: EURONEXT BLOCKS
- XBRU: EURONEXT - EURONEXT BRUSSELS
- XESM: EURONEXT GROWTH DUBLIN
- XMSM: EURONEXT DUBLIN
- ALXL: EURONEXT GROWTH LISBON
- ENXL: EURONEXT ACCESS LISBON
- XLIS: EURONEXT - EURONEXT LISBON
- ALXP: EURONEXT GROWTH PARIS
- XMLI: EURONEXT ACCESS PARIS
- XPAR: EURONEXT - EURONEXT PARIS
- XAMS: EURONEXT - EURONEXT AMSTERDAM

3.3 Main Place of Settlement

The possible values of this field are:

- 00001: Euroclear France
- 00002: Euroclear Belgium
- 00003: Euroclear Nederland
- 00010: Euronext Securities Porto
- 00004: NBB-SSS
- 00006: Euroclear Bank

SUPPORT

For support relating to this document or with the clearing migration, please contact:
ccp-readiness@euronext.com