EURONEXT CLEARING

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EURONEXT CLEARING INTERFACES OVERVIEW AND DERIVATIVES REPORTING

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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 Derivatives Markets to Euronext Clearing as their primary clearing house.

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.

REVISION NO./ VERSION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
1.0	30/06/2023	Euronext Clearing	First version
2.0	11/08/2023	Euronext Clearing	■ Added Sections 2.5.6 for the Open Interest Public Report ■ Added Sections from 2.5.9 to 2.5.12 for the Open Positions reporting (DP22-Give Up Take Up, DP23-Posting Modification, DP24-Position Transfer Report, DP25-Expiry(Exercise, Abandonment) ■ Removed "Trade Date", "Intended Settlement Date", "End of Validity Date", "Quantity Type", "Positions Amount", "Accrued Interest", "Market Venue", "Position Source", "ENXC Settlement Reference", "MITI", "Clearing Member /Settlement Agent Place of Settlement", "ISIN Main Place of Settlement" and "Status Indicator" fields from the DP20-Open Positions Report ■ Added "1 = Start of Day" and "2 = End of Day" Operation Types in the DP21-EOD Valuation after Operations Report ■ Removed "Variation Margin", "EOD Variation Margin" and "Total EOD Variation Margin per PA" fields from the DP21-EOD Valuation after Operations Report ■ Added Section 2.6 for Commodities Dedicated Reports (DO01 – Delivery Fees, DO02 – Open Interest Limits, DO03 – Physical Delivery, DO04 – Storage Capacity Monitoring, DO05 – Storage Certificate Monitoring) ■ Removed Sections 2.5.14 to 2.5.22 (DS** family reports)

3.0	24/11/2023	Euronext Clearing	■	Added fields "Firm ID", "Total cash Settlement Amount", "PUTI" to the DP20-Open Positions Report
			■	Modified fields "Variation Margin" to "Total Variation Margin in Currency", "Premium Amount" to "Total Premium Amount in Currency" in the DP20-Open Positions Report
			■	Added fields "Firm ID", "Premium Long Position", "Premium Short Position", "Cash Settlement Long Position", "Cash Settlement Short Position", "PUTI" in the DP21-EOD Valuation after Operations Report
			■	Added field "ISIN Code" to the DP22-Give Up Take Up Report
			■	Added fields "ISIN Code", "Instrument Code", "Trade Type" to the DP23-Posting Modification Report
			■	Added fields "Member Code", "Firm ID", "ISIN Code", "Instrument Code", "PUTI" to the DP24-Position Transfer Report
			■	Added field "PUTI" to the DP25-Expiry (Exercise, Abandonment)
			■	Added Sections 2.5.18 for the Payments and Fees CCP Report, 2.5.19 for the Payments and Fee Collateral Report, 2.5.20 for the Total Cash Call Report, 2.5.21 for the Monthly Interest Details – Initial Margin Report, 2.5.15 for the DP26-Total Exercise Total Abandonment, 2.5.16 for the DP27-In/Out/At The Money, 2.5.17 for the DP28-Physical Delivery, 2.5.1.8 for the DP29-Corporate Actions, 2.5.19 for the DM01-MtM at Margin Account Level, 2.5.20 for the DM02-Initial Margin Breakdown, 2.5.21 DM04-Total Margin Breakdown Cross Segment, 2.5.22 for the DM05-Commodity Derivatives Mark-to-market Margins, 2.5.23 for the DM06-Commodity Derivatives Margin Breakdown, 2.5.24 for the DM07-Commodity Derivatives Initial Margins, 2.5.25 for the DM08-Commodity Derivatives Total Margins, 2.5.26 for the DV01-Equity and Commodity Derivatives Variation Margins, 2.5.34 for the DF07-Monthly Interest Details – Default Fund, 2.5.35 for the DF08- Management Fee Details Reports, 2.5.36 for the DF09-NCB Guarantee Details Report (Release year: 2024)
			■	Replaced Section 2.5.6 for the OP21-Open Interest Public with Sections 2.5.6 for the OP01-Open Interest Public – Equity Derivatives, 2.5.7 for the OP02-Open Interest Public – Index Derivatives, 2.5.8 for the

				OP03-Open Interest Public – Commodities Derivatives
				■ Added tags 1937 (TradeContinuation), 21010 (TradeType)
				■ Amended order of the tags in the FIX message of Section 2.5.2
				■ Modified Description of tags 423 (PriceType), 828 (TrdType), 150 (ExecType), 63 (SettlTyp) in the FIX message of Section 2.5.2
				■ Modified length of tag 17 (ExecID) in the FIX message of Section 2.5.2
				■ Modified Distribution Time for the Reports and added a related note in Section 2.5.1
				■ Added fields "Firm ID", "Margin Account ID", "Account Category", "PUTI" to the DO01-Delivery Fees
				■ Removed fields "Contract Code", "Expiry", "Type", "Strike", "Lot Size", "Instrument Code", "ISIN Code" from the DO01-Delivery Fees
				■ Modified name of the DO02-Open Interest Limits of Section 2.6.2 to DO02-Open Position Limits
				■ Added fields "Day to Expiry" to the DO02-Open Position Limits
				■ Removed fields "Strike", "Lot Size" from the DO02-Open Position Limits
				■ Added fields "Margin Account ID", "Account Category", "PUTI", "PA Gross/Net Indicator", "ISIN Code" to the DO03-Physical Delivery
				■ Added fields "PUTI" to the DO05-Storage Certificate Monitoring
				■ Modified the list of Reports in Section 2.1 accordingly to the changes
				■ Added description for the Commodities Dedicated Reports in Section 2.6.1, 2.6.2, 2.6.3, 2.6.4, 2.6.5
				■ Added values in the Fee Type field of Section 2.6.1 DO01 – Delivery Fees
				■ Added field "Storage in Lots" to the DO04 – Storage Capacity Monitoring
				■ Added field "Number of Lots Covered" to the DO05 – Storage Certificate Monitoring
				■ Modified field "Settlement price DSP" to "Settlement price EDSP" in the DO03 – Physical Delivery
				■ Removed field "Trade Type" from the DP23-Posting Modification

4.0	02/02/2024	Euronext Clearing	■ Changed name, purpose and content of the DP28 Report to DP28-Physical Delivery
			■ Added fields "Previous Trade Unique Identifier", "Original Trade Unique Identifier", "Side" to the DP21-EOD Valuation after Operations
			■ Added "REO=Reopening" as a value of the field "Operation Type in the DP21-EOD Valuation after Operations
			■ Added fields "Trade Unique Identifier", "Previous Trade Unique Identifier", "Side" to the DP22-Give Up Take Up
			■ Added fields "Current Trade Unique Identifier", "Previous Trade Unique Identifier", "Side" to the DP23-Posting Modification
			■ Modified description of fields "Source/Receiving Clearing Member", "Source/Receiving Member Code", "Source/Receiving Firm ID" in the DP23-Posting Modification
			■ Added fields "Clearing fee cash equity", "Clearing fee derivatives financial", "Clearing fee commodities", "Non guaranteed posting fees", "Commodities Penalties", "Commodities correction of position after maturity date", "Commodities late netting fees", "Commodities Delivery process", "Financial Derivatives Delivery fees, physical delivery", "Financial Derivatives Delivery fees, exercise", "Financial Derivatives Delivery fees, cash settlement", "Transfer fee" to the DF01-Payments and Fees CCP
			■ Renamed field "Price" into "Underlying Price" to the DP25-Expiry (Exercise, Abandonment) with the updated description
			■ Modified values of fields "Operation Type", "Status" in the DP24-Position Transfer
			■ Added field "Quantity" to the DP26-Total Exercise Total Abandonment
			■ Removed fields "Position Account ID", "Position ID", "PUTI" to the DO01-Delivery Fees
			■ Added fiel "Product Code" to the DO01-Delivery Fees
			■ Changed values of the field "Fee Type" of the DO01-Delivery Fees
			■ Removed fields "Position Account ID", "Position ID", "PUTI", "PA Net/Gross indicator" to the DO03-Physical Delivery
			■ Updated purpose, frequency and distribution time of the DO03-Physical Delivery

			■ Removed fields "Position Account ID", "Position ID", "PUTI" to the DO05-Storage Certificate Monitoring ■ Added field "Delivery Margins" to the DF02-Payment and Fee Collateral ■ Updated description of field "Initial Margin amount" of the DC01-CollateralDeposited - Initial Margin ■ Added Field "Firm ID" to the DP27-In/out/At the money

4.1	01/03/2024	Euronext Clearing	■ Added field "MIC" to the DP21-EOD Valuation after Operations, DP22-Give Up Take Up, DP23-Posting Modification, DP24-Position Transfer, DP25-Expiry (Exercise, Abandonment), DP26-Total Exercise Total Abandonment, DP27-In/Out/At The Money, DP28-Physical Delivery, DP29-Corporate Actions
			■ Modified length of field "Operation Type" to 4
			■ Updated values of field "Operation Type" of the DP21-EOD Valuation after Operations, DP22-Give Up Take Up, DP28-Physical Delivery (Note: starting from 18/03 at the latest also for DP23-Posting Modification, DP24-Position Transfer)
			■ Added field "Role" and "Trade Status" to the DP22-Give Up Take Up
			■ Renamed field "Nb of Retention days" into "Expiration Date", "Status" into "Operation Status" to the DP22-Give Up Take Up with the updated description
			■ Renamed field "Submitted Long Quantity" into "Submitted Buy Quantity", "Submitted Short Quantity" into "Submitted Sell Quantity", "Current Trade Unique Identifier" into "Trade Unique Identifier" to the DP23-Posting Modification (Note: starting from the 18/03 at the latest also the field "Approval Date and Time" will be renamed into "Last Status Date and Time)
			■ Added field "Status" to the DP23-Posting Modification
			■ Removed fields "Initial long Quantity" and "Initial Short Quantity" from the DP25-Expiry (Exercise, Abandonment)
			■ Update values of field "Settlement Method" in the DP25-Expiry (Exercise, Abandonment)
			■ Added new tags to the FIX message: 1807 LockType, 22101 ContractType, 22102 ProductCode, 22103 ExpDate, 22104 InstrTradingCode, 22105 StrikePrice, 22106 LotSize, 22107 UnderlyingIsinCode, 22108 OriginalExecID, 22109 PreviousExecID, 22110 DerivativeInstrumentType, 22111 ExternalInstrumentID, 22112 SessionID, 22113 ExpiryCycleType, 22114 TradeCreationTime, 22115 TradeModificationTime (Note: starting from 18/03)
			■ Modified description of tags 1937 TradeContinuation, 150 ExecType of the FIX message (Note: starting from 18/03)

			- Modified length of field "Commodities Delivery Fees" to 17,2 on the DF01-Payments and Fees CCP - Added field "Commodities Silo Fees" to the DF01-Payments and Fees CCP - Updated values and description of field "Status" in the DP24 - Position Transfer (Note: starting from 18/03 at the latest) - Added field "Derivatives Corporate Action Cash Adjustment in Currency" to the DF02 - Payment and Fee Collateral - Added field "Currency" to the DF03 - Total Cash Call - Modified values and description of field "Type" in the DP29-Corporate Actions - Renamed fields "Long Net" and "Short Net" into "Long Net Position" and "Short Net Position" and aligned the descriptions in the DP29-Corporate Actions - Updated values and descriptions of fields "Corporate Action Adjustment Credit" and "Corporate Action Adjustment Debit" in the DP29-Corporate Actions

ASSOCIATED DOCUMENTS

The following list includes 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
- Clearing Connectivity
- Euronext Clearing How Clearing Works Guide for Derivatives Markets

For the latest version of documentation please visit Euronext Clearing | Connect

Contents

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 derivatives markets, and aims to provide the set of reports that will be made available to client after the migration of derivatives markets in 2024.

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 trades, position, 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.

    (Note that all XSD files for the XML versions of all reports will be located in the GUI in the "Settings" section.)

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.

The following lists all reports that will be made available for derivatives markets clearing:
- Open Interest Public – Equity Derivatives;
- Open Interest Public – Index Derivatives;
- Open Interest Public – Commodities;
- Open Positions;
- EOD Position valuation after Operations;
- Give Up Take Up;
- Posting Modification;
- Position Transfer;
- Expiry (Exercise, Abandonment);
- Total Exercise Total Abandonment;
- In/Out/At The Money;
- Physical Delivery;

- Corporate Actions;
- MtM At Margin Account Level;
- Initial Margin Breakdown;
- Total Margin Breakdown Cross Segment;
- Commodity Derivatives Mark-to-market Margins;
- Commodity Derivatives Margin Breakdown;
- Commodity Derivatives Initial Margin Breakdown;
- Commodity Derivatives Total Margins;
- Equity and Commodity Derivatives Variation Margins;
- Real Time trade Confirmation;
- Trade Leg Reconciliation;
- Collateral Deposited - Initial Margin;
- Collateral Deposited - Default Fund;
- Default Fund Contribution;
- Default Fund Quota;
- Default Fund Calculation Details;
- Payments and Fees CCP;
- Payment and Fee Collateral;
- Total Cash Call;
- Monthly Interest Details - Initial Margin;
- Monthly Interest Details – Default Fund;
- NCB Guarantee Details Report
- Delivery Fees (MATIF);
- Open Position Limits(MATIF);
- Physical Delivery (MATIF);
- Storage Capacity Monitoring (MATIF);
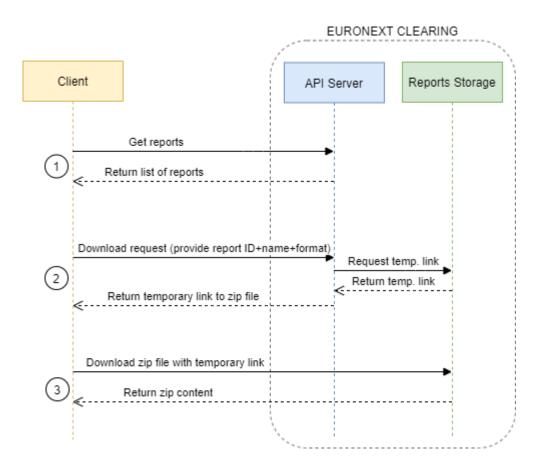- Storage Certificate Monitoring (MATIF).

In case of physical delivery through a settlement agent (directly in the (I)CSD), the derivative clearing member remains legally responsible till the settlement of the equity instruction.

The settlement cycle will follow the same principles that apply for the cash equities markets. For the Settlement reports, please refer to the Cash markets report specifications on Euronext Clearing | Connect.

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

The version number will increment by 1 each time the same file is produced multiple times within the same day. This goes specifically for all reports that are issued following each margin runs or cash instructions.

Example:

DM02 First intraday margin call will be named: P_2022-09-10_DM02_1000_**1**

DM02 Second intraday margin call will be named: P_2022-09-10_DM02_1000_**2**

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

Distribution timings are all in CET.

Please note that the Distribution Time of the Reports may be subject to changes in further versions of the documentation.

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.

This report schema will be used for the Trade confirmation on Cash Markets and on Derivatives markets.

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: "CCEGITRRXXX".
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

Tag	Field Name	Format	Length	Description
				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. Settlement currency equals trading currency for Derivatives products.
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 46=Delta neutral transaction Note: this field will be deprecated post go-live. Before go-live it will only have value: 0. Clearing will not implement logic to fill the values 99, 46.
1937	**TradeContinuation**	2	Int	Type of trade assigned to a trade resulting from Clearing system. Possible value: 0 = Novation 18 = Give up 19 = Take up 21 = Reversal 30 = Correction (Posting Correction) 22 = Allocation/ Trade posting (Posting Correction Acceptance)

1807	LockType	2	Int	Indicate if the Trade is locked or not following an operation Possible Value: 0 = Not Locked 99=Locked (Applicable only for derivatives products)
21010	TradeType	3	Int	Type of trade assigned to a trade received from Trading system. Possible values: 1 = Conventional Trade (Cash and Derivatives) 2 = Large in Scale (LiS) Trade (Derivatives Only) 4 = Large in Scale (LiS) Package Trade (Derivatives Only) 5 = Guaranteed Cross Trade (Cash and Derivatives) 6 = Against Actual Trade (Derivatives Only) 9 = Exchange for Swaps Trade (Derivatives Only) 11 = Strategy Leg Conventional Trade (Derivatives Only) 20 = BoB Trade (Cash Only) 24 = Trade Cancellation (Cash and Derivatives) 25 = Out of Market Trade (Cash Only) 26 = Delta Neutral Trade - Underlying Cash Leg (Cash Only) 27 = Market VWAP Operation Trade (Cash Only) 28 = Euronext Fund Service Trade (Cash Only) 29 = Secondary Listing Trade (Cash Only) 30 = Request for Cross Trade (Derivatives Only) 31 = Request for cross strategy Leg Trade (Derivatives Only) 32 = Trade Publication (Cash Only) 33 = Dark Trade (Cash Only) 34 = Delta Neutral Trade - Underlying Future Leg (Derivatives Only) 36 = Total Traded Volume (For future use) 39 = Guaranteed Cross – Negotiated deal NLIQ (Liquid) 40 = Guaranteed Cross – Negotiated deal OILQ (illiquid) 41 = Large in Scale (LIS) Trade (Cash)

				42 = Large in Scale (LiS) Trade in basis points (Derivatives Only) 43 = Large in Scale (LiS) Package Trade in basis points (Derivatives Only) 45 = Trade Reversal 46 = Non-Standard Settlement 47 = Repurchase Agreement – Repo (OBOE only) 48 = Exchange Granted Trade (OBOE only) 49 = Other (OBOE only) 50 = Odd Lot 100 = Conventional Trade - Provisional price 101 = Large in Scale (LiS) Trade - Provisional price 102 = Large in Scale (LiS) Package Trade - Provisional price 103 = Issuing or Tender Offer Trade 104 = RFQ Trade
17	ExecID	17	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'
22101	ContractType	1	char	Possible Values : 'F': 'Future' 'O': 'Option' (Applicable only for derivatives products)
22102	ProductCode	4	String	(Applicable only for derivatives products)
22103	ExpDate	8	LocalMktDate	Expiration Date (Applicable only for derivatives products)
22104	InstrTradingCode	18	String	Instrument Trading Code (Applicable only for derivatives products)
22105	StrikePrice	20	Price	Strike Price for an option (Applicable only for derivatives products) The point is used as decimal separator and the number of decimal places will be 7 at maximum.
22106	LotSize	20	Qty	Lot Size (Applicable only for derivatives products)

22107	UnderlyingIsinCode	12	String	Isin Code of the underlying product (Applicable only for derivatives products)
22108	OriginalExecID	16	String	Original Exec ID (Applicable only for derivatives products)
22109	PreviousExecID	16	String	Previous Exec ID (Applicable only for derivatives products)
22110	DerivativeInstrumentType	1	Int	Possible Values : 0: 'Call Option' 1: 'Put Option' 2: 'Strategy' 3: 'Individual Future' 4: 'Underlying' (Applicable only for derivatives products)
22111	ExternalInstrumentID	20	String	(Applicable only for derivatives products)
22112	SessionID	1	Int	Possible Value : 0 = Regular Session 3: Late Session (Applicable only for derivatives products)
22113	ExpiryCycleType	1	Int	Defines the expiry cycle type Possible Values : 1 = Daily 2 = Weekly 3 = Monthly (Applicable only for derivatives products)
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 6=Spread Basis Points for TRF (Temporary Price sent Intraday)
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.

				Blank for Derivatives products.
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. Blank for Derivatives products.
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
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	UTCTimestamp	FORMAT: YYYYMMDD-HH:MM:SS UTC time zone
22114	TradeCreationTime	27	UTCTimestamp	Trade novation time FORMAT: YYYYMMDD-HH:MM:SS UTC time zone (Applicable only for derivatives products)
22115	TradeModificationTime	27	UTCTimestamp	Last modification time of a Trade FORMAT: YYYYMMDD-HH:MM:SS UTC time zone (Applicable only for derivatives products)
150	ExecType	1	char	Filled with Value 'F', 'H'. "F"=Trade (partial fill or fill) "H"= Trade Cancellation "X" = Trade Disabled
151	LeavesQty	20	Qty	Always equal to 0.
30	LastMkt	4	Exchange	Market of execution
382	NoContraBrokers	1	NumInGroup	Must have value of 1.
375	ContraBroker	20	String	CCPID value for guaranteed trade (Euronext Clearing CCPID = 9). Always set to value 9 for Derivatives products. Counterparty code in the case of non-guaranteed trade

				(cpty's FIRMID) in Cash markets.
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). Blank for Derivatives products.
64	SettlDate	8	LocalMktDate	Settlement date of the transaction FORMAT: YYYYMMDD Blank for Derivatives products.
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. Blank for Derivatives products.
30000	IsinPlaceSettl	5	String	ISIN code of the Main Place of Settlement Please refer to the Appendix. Blank for Derivatives products.
7443	PostingAction	19	MultipleCharValue	Posting action code (Open/Close). The first character will be used to indicate whether this field is being actively used or not (1 = Actively Used; 0 = Field Not Used). The second character is used as: 0 =Open 1 =Close.
21804	LongClientID	16	String	Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes.

Note : the new added fields will be available in the version deployed on the 18/03

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 a dedicated API for Derivatives Trades.

2.5.4 DT02- Derivatives 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.

Note that the tag delimiter in the DT02 report is '|'.

The same report schema will be used for the Trade Reconciliation on Cash Markets and on Derivatives markets.

The file can be retrieved via SFTP.

Frequency: End of Day

Distribution time: Between 22:30 and 23:00 CET.

Report Code: DT02

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.

Euronext Clearing will make available a specific API to allow Clients to retrieve Derivatives trades.

2.5.6 OP01 - Open Interest Public – Equity Derivatives

Purpose: Open interest is the total number of outstanding derivative contracts that have not been settled.

Frequency: End of Day

Distribution time: Between 22:30 and 23:00 CET

Only available in XML format.

Report Code: OP01

Field Name	Length	Type	Values	Descriptions
Version	4,0	N		Indicates the progressive version of the report during the day.
Symbol Index	10,0	N		Exchange identification code of the instrument Symbol index for Euronext Markets
ISIN Code	12	A		Instrument ISIN following ISO 6166
Open Interest Date	10	T	Format yyyy-MM-dd	
Open Interest	10,0	N		
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.7 OP02 - Open Interest Public – Index Derivatives

Purpose: Open interest is the total number of outstanding derivative contracts that have not been settled.

Frequency: End of Day

Distribution time: Between 22:30 and 23:00 CET

Only available in XML format.

Report Code: OP02

Field Name	Length	Type	Values	Descriptions
Version	4,0	N		Indicates the progressive version of the report during the day.
Symbol Index	10,0	N		Exchange identification code of the instrument Symbol index for Euronext Markets
ISIN Code	12	A		Instrument ISIN following ISO 6166
Open Interest Date	10	T	Format yyyy-MM-dd	
Open Interest	10,0	N		
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.8 OP03 - Open Interest Public - Commodities

Purpose: Open interest is the total number of outstanding derivative contracts that have not been settled.

Frequency: End of Day

Distribution time: Between 22:30 and 23:00 CET and on T+1 between 10:00 and 10:30 CET

Only available in XML format.

Report Code: OP03

Field Name	Length	Type	Values	Descriptions
Version	4,0	N		Indicates the progressive version of the report during the day.
Symbol Index	10,0	N		Exchange identification code of the instrument Symbol index for Euronext Markets
ISIN Code	12	A		Instrument ISIN following ISO 6166
Open Interest Date	10	T	Format yyyy-MM-dd	
Open Interest	10,0	N		

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

2.5.9 DP20 - Open Positions

Purpose: Provides open positions per contract series at Position Account level, including positions impacted by a Corporate Action.

This report does not contain settled or cancelled positions.

This report schema will be used specifically for reporting the open positions on Derivatives markets.

Frequency: End of Day

Distribution time: Between 23:00 and 23:30 CET.

Report Code: DP20

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.
Firm ID	8	A		Trading Member code from the Trading Exchange
Position Account ID	20	A		Identification code for the Position Account containing the position(s).
Position ID	30	A	Position numeric incremental	Identification code created for each specific position.
PUTI	50	A		Position Unique Trade Identifier

Following EMIR regulation |
| Margin Account ID | 9 | A | | Informational - Margin Account associated to the Position Account. |
| Account Category | 2 | A | "C" = Client "H" = House "L" = Liquidity Provider/Market Maker | |

Field Name	Length	Type	Values	Descriptions
PA Gross/Net indicator	1	A	"G" = Gross "N" = Net	Indicates the Default netting rule of the Position Account ID
ISIN Code	12	A		Instrument ISIN following ISO 6166
Contract Code	4	A		
Expiry	10	T	Format yyyy-MM-dd	
Type	1	A	"F" = Future "C" = Call "P" = Put	
Strike	15,4	N		Only for options, specifies the Strike price
Lot Size	10,2	N		Lot size of the derivatives instrument
Instrument Code	10,0	N		Symbol index for Euronext Markets
Underlying ISIN Code	12	A		ISIN code of the underlying instrument as long as it is identified (not the case for commodity futures)
Currency	3	A		ISO code for the currency
MIC	4	A		MIC code of the Derivatives exchanges
Gross Long Positions	10,0	N		End of day Gross long position. Equal to 0 for futures at expiry date and for exercised Options.
Gross Short Positions	10,0	N		End of day Gross short position. Equal to 0 for futures at expiry date and for exercised and assigned Options.
Net Long Positions	10,0	N		End of day Net long position. Equal to 0 for Futures at expiry date and for exercised Options.
Net Short Positions	10,0	N		End of day net short position. Equal to 0 for Futures at expiry date and for exercised and assigned Options.
Total Variation Margin in Currency	20,4	N		Total Net Amount of variation margins computed on current business date for Future instruments. Include VM for Futures at expiry date.
Total Premium Amount in Currency	20,4	N		Total Net Amount of premiums computed of the current business date on the option instrument. Includes Premium for exercised and assigned options at EOD.

Field Name	Length	Type	Values	Descriptions
Total cash Settlement Amount	20,5	N		Total Net Amount determined further to exercise assignment of cash settled options in currency
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.10   DP21 - EOD valuation after Operations

Purpose: This report provides, to the relevant Clearing Member, all Positions at start of day with each operation on trade and position that occurred the same day resulting in new positions valuation at end of day. This report schema will be used specifically for reporting the list of operations performed on open positions and trades on Derivatives markets.

Frequency: End of Day

Distribution time: Between 23:00 and 23:30 CET

Report Code: DP21

Field Name	Length	Type	Values	Descriptions
Version	4,0	N		Indicates the progressive version of the run that produced the report
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 involved in the position account
Firm ID	8	A		Trading Member code from the Trading Exchange
Position Account ID	20	A		Identification code for the Position Account containing the position(s)
Position ID	30	A	Position numeric incremental	Identification code created for each specific position
PUTI	50	A		Position Unique Trade Identifier Following EMIR regulation
Margin Account ID	9	A		Informational - Margin Account associated to the Position Account

Account Category	2	A	"C" = Client "H" = House "L" = Liquidity Provider/Market Maker	
PA Gross/Net Indicator	1	A	"G" = Gross "N" = Net	Specifies whether the Position account is managed Gross (G) or Net (N)
Contract Code	4	A		
Expiry	10	T	Format yyyy-MM-dd	
Type	1	A	"F" = Future "C" = Call "P" = Put	
Strike	15,4	N		Only for options, specifies the Strike price
Lot Size	10,2	N		Lot size of the derivatives instrument
Instrument Code	10,0	N		Symbol index for Euronext Markets
ISIN Code	12	A		ISIN code assigned to the derivatives instrument
Underlying ISIN Code	12	A		ISIN code of the underlying instrument as long as it is identified (not the case for commodity futures)
Business Date	10	T	Format yyyy-MM-dd	
Operation Type	4	A	SOD = Start of Day PBS = Posting (Buy/Sell) SGU = Systematic Give Up AGU = Automatic Give Up FGU = Full Give Up PGU = Partial Give Up TUP = Take Up OPC = OpenClose Posting Correction IPC = Internal Posting Correction EPC = External Posting Correction PCA = Posting Correction Acceptance IIPT = Internal Individual Position Transfer IBPT = Internal Bulk Position Transfer EIPT = External Individual Position Transfer EBPT = External Bulk Position Transfer IPTA = Individual Position Transfer Acceptance	Type of operation performed on a given transaction In case of Options/Futures expiry, the options position disappear and a Futures position is created

			BPTA = Bulk Position Transfer Acceptance	
			REO = Reopening	
			POF = Position Offset	
			EA = Automatic Exercise	
			EM = Manual Exercise	
			AA = Automatic Abandonment	
			AM = Manual Abandonment	
			AS = Assignment	
			FE = Future Expiry	
			OF = Futures Position Opening (Option on Future)	
			EOD = End of Day	
Operation ID	40	A		Reference assigned to the Operation
Operation Timestamp	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	
Sending Member	4,0	N		Code of the participant who sent the trade further to an acceptance of give up, correction (posting modification) or transferred the position
Trade Unique Identifier	16	A		Unique reference assigned to the trade.
Previous Trade Unique Identifier	16	A		TUI of the Trade from which the current trade has been originated (one step back).
Original Trade Unique Identifier	16	A		Original TUI of the Trade
Side	1	A	"B" = Buy "S" = Sell	Indicates if the Clearing Member is Buying or Selling securities.
Open/Close Indicator	1	A	"O" = Open "C" = Close	Indicates if the trade is opening a position or closing a position
Submitted Buy Quantity	20,5	N		
Submitted Sell Quantity	20,5	N		
Price	19,5	N		Price used to value the operation type.
Currency	3	A		ISO code for the currency
MIC	4	A		MIC code of the Derivatives exchanges

Executed Buy Quantity	20,5	N		Quantity effectively processed impacting the long position considering the effect of O/C mode and Gross/Net PA indicator
Executed Sell Quantity	20,5	N		Quantity effectively processed impacting the short position considering the effect of O/C mode and Gross/Net PA indicator
Valuation long Position	20,4	N		In contract currency. Includes VM at expiry
Valuation short Position	20,4	N		In contract currency. Includes VM at expiry
Premium Long Position	20,4	N		In contract currency.
Premium Short Position	20,4	N		In contract currency.
Cash Settlement Long Position	20,5	N		In contract currency. For exercised options settling in cash
Cash Settlement Short Position	20,5	N		In contract currency. For assigned options settling in cash
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.11 DP22 - Give Up Take Up

Purpose: This report provides, to the relevant Clearing Members, details on Trade Give Up and Trade Take Up operations during their life cycle. All Give Up requests will be included in this report until execution and for up to 10 days.

This report schema will be used specifically for reporting the give up/take up requests on Derivatives markets.

Frequency: End of Day

Distribution time: Between 23:00 and 23:30 CET

Report Code: DP22

Field Name	Length	Type	Values	Descriptions
Version	4,0	N		Indicates the progressive version of the run that produced the report

Role	1	A	"S" = Sender "R" = Receiver	Sender indicates the Giver; Receiver indicates the Taker
Operation Type	4	A	AGU = Automatic Give Up PGU = Partial Give Up FGU = Full Give Up SGU = Systematic Give Up TUP = Take Up	
Operation ID	40	A		Unique identifier of the operation across reports
Clearing Member	4,0	N	if Role = 'S' then this will be the giver's information; else it will be the taker's information	Clearing Member Code
Member Code	4,0	N	if Role = 'S' then this will be the giver's information; else it will be the taker's information	Clearing Code of the Trading Member
Firm ID	8	A	if Role = 'S' then this will be the giver's information; else it will be the taker's information	Trading Member code from the Trading Exchange
Position Account ID	20	A	if Role = 'S' then this will be the giver's information; else it will be the taker's information	Identification code for the Position Account containing the position(s) Note: for the taker PA only to be filled when the status is Approved
Account Category	2	A	"C" = Client "H" = House "L" = Liquidity Provider/Market Maker	if Role = 'S' then this will be the giver's information; else it will be the taker's information Note: for the taker PA account type only to be filled when the status is Approved
Submitted Quantity	20,5	N		Quantity requested for the operation Negative or positive value
Sending/Receiving Clearing Member	4,0	N	if Role = 'S' then this will be the taker's information; else it will be the giver's information	Clearing Member Code
Sending/Receiving Member Code	4,0	N	if Role = 'S' then this will be the taker's information; else it will be the giver's information	Sending/Receiving Clearing Code of the Trading Member
Sending/Receiving Firm ID	8	A	if Role = 'S' then this will be the taker's information; else it will be the giver's information	

Instrument Code	10,0	N		Symbol index for Euronext Markets
ISIN Code	12	A		Instrument ISIN following ISO 6166
Expiry	10	T	Format yyyy-MM-dd	
Type	1	A	"F" = Future "C" = Call "P" = Put	
Strike Price	15,4	N		Only for options, specifies the Strike price
Lot Size	10,2	N		Lot size of the derivatives instrument
Currency	3	A		ISO code for the currency
MIC	4	A		MIC code of the Derivatives exchanges
Trade Unique Identifier	16	A		Unique reference assigned to the trade.
Previous Trade Unique Identifier	16	A		TUI of the Trade from which the current trade has been originated (one step back).
Original Trade Unique Identifier	16	A		Original TUI of the Trade
Side	1	A	"B" = Buy "S" = Sell	Indicates if the Clearing Member is Buying or Selling securities.
Trade Date	10	T	Format yyyy-MM-dd	
Traded Price	19,5	N		
Expiration Date	10	T	Format yyyy-MM-dd	Date of the expiration of the Operational Request
Trade Status	1	A	'V' = Valid 'D' = Disabled 'C' = Cancelled	V = trade status is active D = trade is deactivated C = Cancelled
Operation Status	1	A	'G' = Pending 'A' = Accepted 'N' = Not Accepted 'D' = Deleted 'Z' = Trade cancelled 'C' = Cancelled	G = not yet accepted by the taker A = accepted by the taker N = rejected by the taker D = deleted because out of time Z = trade cancellation by the market C = request cancelled by the giver
Request Date and Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	
Last Status Date and Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

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

2.5.12 DP23 - Posting Modification

Purpose: This report provides, to the relevant Clearing Member, details on any new trade posting and trade posting modifications that occurred during the day.

This report schema will be used specifically for reporting the posting modification of the trade on Derivatives markets.

Frequency: End of Day

Distribution time: Between 23:00 and 23:30 CET

Report Code: DP23

Field Name	Length	Type	Values	Descriptions
Version	4,0	N		Indicates the progressive version of the run that produced the report
Operation Type	4	A	PBS = Posting (Buy/Sell) SGU = Systematic Give Up AGU = Automatic Give Up FGU = Full Give Up PGU = Partial Give Up TUP = Take Up OPC = OpenClose Posting Correction IPC = Internal Posting Correction EPC = External Posting Correction PCA = Posting Correction Acceptance	Note: this will be available on the 18/03 at the latest, currently this is the list of Operation Types handled: PBS = Posting (Buy/Sell) IC = Internal Correction (posting modification) ECT = Accepted External Correction (posting modification) ECO = Submitted External Correction (posting modification)
Operation ID	40	A		Unique identifier of the operation across reports
Clearing Member	4,0	N		Clearing Member Code
Member Code	4,0	N		Clearing Code of the Trading Member
Firm ID	8	A		Trading Member code from the Trading Exchange
Position Account ID	20	A		Identification code for the Position Account containing the position(s)

Account Category	2	A	"C" = Client "H" = House "L" = Liquidity Provider/Market Maker	
PA Net/Gross Indicator	1	A	"G" = Gross "N" = Net	Specifies whether the Position account is managed Gross (G) or Net (N)
Open/Close Indicator	1	A	"O" = Open "C" = Close	Indicates if the trade is opening a position or closing a position
Submitted Buy Quantity	20,5	N		Buy Quantity requested for the operation
Submitted Sell Quantity	20,5	N		Sell Quantity requested for the operation Note: currently this field is named "Submitted Long Quantity"
Executed Buy Quantity	20,5	N		Long quantity executed for this operation
Executed Sell Quantity	20,5	N		Short quantity executed for this operation
Source/Receiving Clearing Member	4,0	N		Clearing Member Code who receives the request. Source GCM for Operation Type PTU and ECT Receiving GCM for Operation Type PGU and ECO Source and Receiving GCM are the same in case of Operation Type IC
Source/Receiving Member Code	4,0	N		Clearing Code of the Trading Member who receives the request. Source Clearing Code of the Trading Member for operation type PTU and ECT Receiving Clearing Code of the Trading Member for operation type PGU and ECO Source and Receiving Clearing Codes of the Trading Members are the same in case of operation type IC
Source/Receiving Firm ID	8	A		Trading Member code from the Trading Exchange Source Trading Member of the Trading Member for operation type PTU and ECT

				Receiving Trading Member of the Trading Member for operation type PGU and ECO Source and Receiving Trading Members of the Trading Members are the same in case of operation type IC
Contract Code	4	A		
ISIN Code	12	A		Instrument ISIN following ISO 6166
Instrument Code	10,0	N		Symbol index for Euronext Markets
Expiry	10	T	Format yyyy-MM-dd	
Type	1	A	"F" = Future "C" = Call "P" = Put	
Strike Price	15,4	N		Only for options, specifies the Strike price
Lot Size	10,2	N		Lot size of the derivatives instrument
Currency	3	A		ISO code for the currency
MIC	4	A		MIC code of the Derivatives exchanges
Trade Unique Identifier	16	A		Unique reference assigned to the trade.
Previous Trade Unique Identifier	16	A		TUI of the Trade from which the current trade has been originated (one step back).
Original Trade Unique Identifier	16	A		
Side	1	A	"B" = Buy "S" = Sell	Indicates if the Clearing Member is Buying or Selling securities.
Trade Date	10	T	Format yyyy-MM-dd	
Traded Price	19,5	N		
Original Trade Quantity	20,5	N		
Status	1	A	'A'=Accepted 'N'=Not Accepted 'D'=Deleted 'C'=Cancelled 'Z'=Trade Cancelled	A = the operation was performed successfully (Note: this is currently available as P=Processed, it will change starting from 18/03 at the latest) N = the operational request was rejected by the receiver D = timed_out, no acceptance/rejection was received

Field Name	Length	Type	Values	Descriptions
				C = request cancelled by the sender
Request Date and Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	
Last Status Date and Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	Note: currently this field is named "Approval Date and Time", this will be available from 18/03 at the latest
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.13   DP24 - Position Transfer

Purpose: This report provides, to the relevant Clearing Member, details on position transfer operations occurred.

This report schema will be used specifically for reporting the position transfer operations on Derivatives markets.

Frequency: End of Day

Distribution time: Between 23:00 and 23:30 CET

Report Code: DP24

Field Name	Length	Type	Values	Descriptions
Version	4,0	N		Indicates the progressive version of the run that produced the report
Clearing Member	4,0	N		Clearing Member Code Note: this identifies the owner of the report (to whom the report must be sent)
Member Code	4,0	N		Clearing Code of the Trading Member
Firm ID	8	A		Trading Member code from the Trading Exchange
Role	1	A	"S" = Sender "R" = Receiver	

Operation Type	4	A	IIPT = Internal Individual Position Transfer IBPT = Internal Bulk Position Transfer EIPT = External Individual Position Transfer EBPT = External Bulk Position Transfer IPTA = Individual Position Transfer Acceptance BPTA = Bulk Position Transfer Acceptance CT = Corrective Transfer	Note: this will be available on the 18/03 at the latest, currently this is the list of Operation Types handled: IIT = Internal Individual Transfer IBT = Internal Bulk Transfer EIT = External Individual Transfer EBT = External Bulk Transfer
Operation ID	40	A		Unique identifier of the operation across reports
Sending/Receiving Position Account ID	20	A	if Role = "S", then this is PA of the sender; else it is of the receiver	Identification code for the Position Account containing the position(s)
Account Category	2	A	"C" = Client "H" = House "L" = Liquidity Provider/Market Maker	
Sending member PA Net/Gross Indicator	1	A	"G" = Gross "N" = Net	Specifies whether the Position account is managed Gross (G) or Net (N) Note: if Role = "R" then leave the field blank
Position ID of Sending Member PA	30	A		Identification code created for each specific position Note: if Role = "R" then leave the field blank
PUTI	50	A		Position Unique Trade Identifier Following EMIR regulation
Submitted Buy Quantity	20,5	N		Quantity requested for the operation
Submitted Sell Quantity	20,5	N		Quantity requested for the operation
Initial Long Quantity Sending Member PA	10,0	N		
Initial Short Quantity Sending Member PA	10,0	N		

Transfer Price	19,5	N		For standard transfer: -0 for Options Previous days -Settlement Price (DSP) for Futures For corrective transfer: -Traded price
Contract Code	4	A		
ISIN Code	12	A		Instrument ISIN following ISO 6166
Instrument Code	10,0	N		Symbol index for Euronext Markets
Expiry	10	T	Format yyyy-MM-dd	
Type	1	A	"F" = Future "C" = Call "P" = Put	
Strike Price	15,4	N		Only for options, specifies the Strike price
Lot Size	10,2	N		Lot size of the derivatives instrument
Currency	3	A		ISO code for the currency
MIC	4	A		MIC code of the Derivatives exchanges
Status	1	A	'A' = Accepted 'N' = Not Accepted 'D' = Deleted 'C' = Cancelled	Accepted: the transfer was correctly executed (Note: this is currently available as P=Processed, it will change starting from 18/03 at the latest) Not Accepted: either the Receiver or Operations Team rejected the transfer Deleted: no response was received either from the Receiver or Operations Team Cancelled: the request was cancelled by the Sender (Note: this will be available from 18/03 at the latest)
Request Date and Time	19	T	Format yyyy-MM-dd- hh.mm.ss (ex: 2018-07- 27-15.30.00)	
Last Status Date and Time	19	T	Format yyyy-MM-dd- hh.mm.ss (ex: 2018-07- 27-15.30.00)	

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

2.5.14 DP25 - Expiry (Exercise, Abandonment)

Purpose: This report provides, to the relevant Clearing Member, details on Positions that have been exercised, abandoned, assigned/unassigned or that expired in the current day.

This report schema will be used specifically for reporting the exercises and abandonments on Derivatives markets

Frequency: End of Day

Distribution time: Between 23:00 and 23:30 CET (Target delivery time to be confirmed)

Report Code: DP25

Field Name	Length	Type	Values	Descriptions
Version	4,0	N		Indicates the progressive version of the run that produced the report
Operation Type	4	A	EA = Automatic Exercise EM = Exercise Requested by member AA = Automatic Abandonment AM = Abandonment Requested by member AS = Assignment US = Unassignment FE = Future Expiry OF = Futures opening position	
Operation ID	40	A		Unique identifier of the operation across reports
Clearing Member	4,0	N		Clearing Member Code
Member Code	4,0	N		Clearing Code of the Trading Member
Firm ID	8	A		Trading Member code from the Trading Exchange
Position Account ID	20	A		Identification code for the Position Account containing the position(s)
Position ID	30	A	Position numeric incremental	Identification code created for each specific position
PUTI	50	A		Position Unique Trade Identifier

				Following EMIR regulation
Account Category	2	A	"C" = Client "H" = House "L" = Liquidity Provider/Market Maker	
PA Net/Gross Indicator	1	A	"G" = Gross "N" = Net	
Contract Code	4	A		
Expiry	10	T	Format yyyy-MM-dd	
Type	1	A	"F" = Future "C" = Call "P" = Put	Value "F" = Future is only used for Operation Types FE and OF
Strike Price	15,4	N		Only for options, specifies the Strike price
Lot Size	10,2	N		Lot size of the derivatives instrument
Currency	3	A		ISO code for the currency
MIC	4	A		MIC code of the Derivatives exchanges
Instrument Code	10,0	N		Symbol index for Euronext Markets
ISIN Code	12	A		ISIN code assigned to the derivatives instrument
Underlying ISIN Code	12	A		Only populated for Option on Future
Underlying Contract Code	4	A		Only populated for Option on Future
Underlying Expiry	10	T	Format yyyy-MM-dd	Only populated for Option on Future
Long Quantity Impacted by the Operation	10,0	N		For operation type EA or EM or AA or AM.
Short Quantity Impacted by the Operation	10,0	N		For operation type AS or US
Underlying Price	15,4	N		Underlying spot price for Equity Options Underlying EDSP for Futures and Index Options Underlying Futures price of the blue month for Options and Futures (Commodities)
Settlement Method	1,0	N	1 = Cash Settlement 2 = Physical Delivery	
Collateral account ID	9	A		For cash Settlement
Position Account Underlying Equity Position	20	A		For Physical delivery - Direct delivery through (I)CSD Blank if settled by a Cash Markets Clearing Member.

Field Name	Length	Type	Values	Descriptions
Delivery Account for Physical Delivery	9	A		For Physical delivery - Direct delivery through (I)CSD If Blank settled by a Cash Markets Clearing Member.
Request Date and Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	For manual request
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.15 DP26 - Total Exercise Total Abandonment

Purpose: This report provides details on Exercises and Abandonments in the current day. It contains the amounts exercised or abandoned across all CCP Clients.

This report schema will be used specifically for reporting the exercises and abandonments on Derivatives markets.

Frequency: End of Day

Distribution time: Between 23:00 and 23:30 CET (Target delivery time to be confirmed)

Report Code: DP26

Field Name	Length	Type	Values	Descriptions
Version	4,0	N		Indicates the progressive version of the run that produced the report
Operation Type	3	A	EX = Exercise AB = Abandonment	Automatic Exercises + Requested Exercises Automatic Abandonment + Requested Abandonment
Contract Code	4	A		
Expiry	10	T	Format yyyy-MM-dd	Expiry date of the instrument
Type	1	A	"C" = Call "P" = Put	Specifies whether the instrument is a Call (C) or a Put (P) instrument type
Strike Price	15,4	N		Strike price
Lot Size	10,2	N		Lot size of the derivatives instrument

Field Name	Length	Type	Values	Descriptions
Currency	3	A		ISO code for the currency
MIC	4	A		MIC code of the Derivatives exchanges
Instrument Code	10,0	N		Symbol index for Euronext Markets.
ISIN Code	12	A		ISIN code assigned to the derivatives instrument
Underlying ISIN Code	12	A		Only populated for Option on Future
Underlying Contract Code	4	A		Only populated for Option on Future
Underlying Expiry	10	T	Format yyyy-MM-dd	Only populated for Option on Future
Quantity	10,0	N		
Settlement Method	1,0	N	1 = Cash Settlement 2 = Physical Delivery	
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.16   DP27 - In/Out/At The Money

Purpose: This report provides, to the relevant Clearing Member, details on In/Out/At The Money Options contracts from 10 days prior to expiry for Future and as from 5 days for Options (inclusive of expiry date).

This report schema will be used specifically for reporting positions on Derivatives markets

Frequency: End of Day

Distribution time: Between 23:00 and 23:30 CET (Target delivery time to be confirmed)

Report Code: DP27

Field Name	Length	Type	Values	Descriptions
Version	4,0	N		Indicates the progressive version of the run that produced the report
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 involved in the position account
Firm Id	8	A		Trading Member code from the Trading Exchange
Position Account ID	20	A		Identification code for the Position Account containing the position(s)
Position ID	30	A	Position numeric incremental	Identification code created for each specific position
PUTI	50	A		Position Unique Trade Identifier Following EMIR regulation
Account Category	2	A	C = Client H = House L = Liquidity Provider	
PA Net/Gross Indicator	1	A	Possible Values: 'G'=Gross 'N'=Net	Specifies whether the Position account is managed Gross (G) or Net (N)
Contract Code	4	A		
Expiry	10	T	Format yyyy-MM-dd	Expiry date of the instrument
Type	1	A	"F" = Future "C" = Call "P" = Put	Specifies whether the instrument is a Future (F) instrument, or for an option instrument, a Call (C) or a Put (P) instrument type
Strike Price	15,4	N		Only for options, specifies the Strike price
Lot Size	10,2	N		Lot size of the derivatives instrument
Currency	3	A		ISO code for the currency
MIC	4	A		MIC code of the Derivatives exchanges
Instrument Code	10,0	N		Symbol index for Euronext Markets.
ISIN Code	12	A		ISIN code assigned to the derivatives instrument
Underlying ISIN Code	12	A		Only populated for Option on Future
Underlying Contract Code	4	A		Only populated for Option on Future
Underlying MIC Code	4	A		

Underlying Expiry	10	T	Format yyyy-MM-dd	Only populated for Option on Future
Intrinsic Value	15,4	N		Expected Intrinsic Value of the Option instrument.
In/Out/At	1	A	I = In The Money O = Out of the Money A = At the money	Only for Options
Long Position Quantity	10,0	N		As from 10 days before expiry for Future and as from 5 days for Options.
Short Position Quantity	10,0	N		As from 10 days before expiry for Future and as from 5 days for Options.
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.17   DP28 - Physical Delivery

Purpose: This report provides, to the relevant Clearing Member, details on equity options and equity futures to be delivered.

This report schema will be used specifically for reporting positions on Derivatives markets

Frequency: End of Day

Distribution time: Between 23:00 and 23:30 CET (Target delivery time to be confirmed)

Report Code: DP28

Field Name	Length	Type	Values	Descriptions
Version	4,0	N		Indicates the progressive version of the run that produced the report
Operation Type	3	A	EA = Automatic Exercise EM = Exercise Requested by member AS = Assignment FE = Future Expiry	
Operation ID	40	A		Unique identifier of the operation across reports
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 involved in the position account
Firm Id	8	A		Trading Member code from the Trading Exchange

Position Account ID	20	A		Identification code for the Position Account containing the position(s)
Position ID	30	A	Position numeric incremental	Identification code created for each specific position
PUTI	50	A		Position Unique Trade Identifier Following EMIR regulation
Account Category	2	A	C = Client H = House L = Liquidity Provider	
PA Net/Gross Indicator	1	A	Possible Values: 'G'=Gross 'N'=Net	Specifies whether the Position account is managed Gross (G) or Net (N)
Contract Code	4	A		
Expiry	10	T	Format yyyy-MM-dd	Expiry date of the instrument
Type	1	A	"F" = Future "C" = Call "P" = Put	Specifies whether the instrument is a Future (F) instrument, or for an option instrument, a Call (C) or a Put (P) instrument type
Strike Price	15,4	N		Only for options, specifies the Strike price
Lot Size	10,2	N		Lot size of the derivatives instrument
Currency	3	A		ISO code for the currency
MIC	4	A		MIC code of the Derivatives exchanges
Instrument Code	10,0	N		Symbol index for Euronext Markets.
ISIN Code	12	A		ISIN code assigned to the derivatives instrument
Delivery Mode	1,0	N	1 - Physical Delivery Cash Clearer 2 - Physical Delivery Direct 3 -Future Delivery	
Equivalent Long Quantity on the underlying Impacted by the Operation	10,0	N	The equivalent long quantity is calculated based on long positions in expired futures and exercised call options (1) and short assigned positions in put options (2). It equals to long quantity of the expired future/exercised call option (1) or short quantity of the assigned put option (2) Without lot size	Long equivalent quantity on the underlying determined on each operation (exercise, assignment, future expiry) based on the derivatives position quantity without lot size

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Equivalent Short Quantity on the underlying Impacted by the Operation	10,0	N	The equivalent short quantity is calculated based on short positions in expired futures and assigned call options (1) and long positions in exercised put options (2). It equals to short quantity of the expired future/assigned call option (1) or long quantity of the exercised put option (2) Without lot size	Short equivalent quantity on the underlying determined on each operation (exercise, assignment, future expiry) based on the derivatives position quantity without lot size
Underlying Contract Code	4	A		Only populated for Option on Future
Underlying Expiry	10	T		Only populated for Option on Future
Adjusted Long Position in underlying future	10,0	N		New futures position resulting from the exercise/assignment of Option on Futures - Delivery Mode 4 A position in the future will be valued at strike price
Adjusted Short Position in underlying future	10,0	N		New futures position resulting from the exercise/assignment of Option on Futures - Delivery Mode 4 A position in the future will be valued at strike price
Repeating section in case of several underlying ISIN legs in basket equity option				
Underlying ISIN Code	12	A		In case a financial derivatives /basket, breakdown by underlying ISIN - Delivery mode 2 and 3 Repeated as often an ISIN is identified in the basket option
Underlying ISIN currency	3	A		Underlying ISIN denominated currency ISO code for the currency
Underlying ISIN leg ratio	3,0	N		Equals to 1 in case of a single equity option Otherwise provides the actual ratio value of an ISIN in case of financial derivatives on a basket equity option (combo)
Underlying MIC Code	4	A		
Underlying price	19,5	N	Option strike price or Expiry future settlement price multiplied by underlying leg price ratio	For financial derivatives (option, future) with physical delivery - Delivery mode 2, 3

Buy Quantity	20,5	N	Equivalent Long Quantity on the underlying. impacted by the operation multiplied by lot size multiplied by underlying leg ratio in the basket	Equity Underlying Quantity involved in physical delivery
Sell Quantity	20,5	N	Equivalent Short Quantity on the underlying impacted by the operation multiplied by lot size multiplied by underlying leg ratio in the basket	Equity Underlying Quantity involved in physical delivery
Valuation Buy Position	20,5	N	Futures: Buy Quantity X Underlying Spot Price Options: Buy Quantity X Strike price	For Delivery Mode 2 and 3
Valuation Sell Position	20,5	N	Futures: Sell Quantity X Underlying Spot Price Options: Sell Quantity X Strike price	For Delivery Mode 2 and 3
Equity market position settlement date	10	T	Settlement date determined as expiry date + settlement period	For Delivery Mode 2 and 3
Equity end validity date	10	T	End validity Date determined as settlement date + validity period	
Target Cash Clearing Member ID	4,0	N		For Delivery Mode 2 and 3
Target Cash trading Member Code	4,0	N		For Delivery Mode 2 and 3
Target Cash Firm Id	8	A		
PA Id Cash clearing	20	A		Position Account ID where the underlying position will be created For Delivery Mode 3 in the derivatives account structure For Delivery Mode 2, PA destination cash clearer
Delivery Account ID for Physical Delivery	9	A		For Delivery Mode 3 - PA/DA link
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.18   DP29 - Corporate Actions

Purpose: This report provides, to the relevant Clearing Member, details on the impacts on the positions due to corporate actions (Cash Equalisation).

This report schema will be used specifically for reporting positions on Derivatives markets

Frequency: End of Day

Distribution time: Between 23:00 and 23:30 CET

Report Code: DP29

Field Name	Length	Type	Values	Descriptions
Version	4,0	N		Indicates the progressive version of the run that produced the report
Corporate Action Type	1	N	1- Cash Equalization.	
Corporate Action ID	40	A		Unique identifier of the Corporate Action
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 involved in the position account
Firm ID	8	A		Trading Member code from the Trading Exchange
Position Account ID	20	A		Identification code for the Position Account containing the position(s)
Position ID	30	A	Position numeric incremental	Identification code created for each specific position
PUTI	50	A		Position Unique Trade Identifier Following EMIR regulation
Account Category	2	A	C = Client H = House L = Liquidity Provider	
Contract Code	4	A		
Expiry	10	T	Format yyyy-MM-dd	Expiry date of the instrument
Type	1	A	"C" = Call "P" = Put	Specifies whether the instrument is for an option instrument, a Call (C) or a Put (P) instrument type
Strike Price	15,4	N		Only for options, specifies the Strike price
Lot Size	10,2	N		Lot size of the derivatives instrument
Currency	3	A		ISO code for the currency

MIC	4	A		MIC code of the Derivatives exchanges
Instrument Code	10,0	N		Symbol index for Euronext Markets.
ISIN Code	12	A		ISIN code assigned to the derivatives instrument
Equalisation unit	15,4	N		Equalisation unit per instrument
Long Net Position	10,0	N		End of day computed net long position.
Short Net Position	10,0	N		End of day computed net short position.
Corporate Action Adjustment Credit	20,0	N	Long Net Position or Net Short Position multiplied by lot size multiplied by equalisation unit	Credited amount depends on the corporate action notice which specifies whether the long position holders pay short position holders or vice versa (as per lot size rounding up or down)
Corporate Action Adjustment Debit	20,0	N	Long Net Position or Net Short Position multiplied by lot size multiplied by equalisation unit	Debited amount depends on the corporate action notice which specifies whether the long position holders pay short position holders or vice versa (as per lot size rounding up or down)
Last Update Date&Time	19	T	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 for Financial Derivatives. Please note that this report is also applicable for Cash Markets.

Frequency: Intraday and End of Day

Distribution time: Generated after each margination run for the intraday report. Between 23:30 and 00:00 CET 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.

Field Name	Length	Type	Values	Description
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.
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 position (CM is creditor). Negative value represents a short position (CM is debit or). Remaining amount in the case of partial settlement (reported in the original PA or in the dedicated fails PA).
Currency	3	A		ISO product denomination currency (ISO 4217, 3 chars code)
Asset Type	4	A	"CASH"=Cash "OPT"=Options "FUT"=Future "BOND" = Cash Bond	Cash/Option/Future/Bond
Underlying ISIN	12	A		
Current Price	20,5	N		
Current Underlying Price	20,5	N		
Exercised/Assigned	1	A	"E" =Exercised "A" = Assigned	Empty otherwise
Settlement Type	1	A	"C" = Cash "P" = Physical	Empty otherwise

Field Name	Length	Type	Values	Description
Settlement Date/Expiry Date	10	T	Format yyyy-MM-dd	
Strike Price	20,5	N		
Multiplier	20,5	N		
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		FX Rate as Product Currency/Clearing Currency
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.
Net Options Value	20,8	N		
Net Options Value EUR	20,8	N		
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.

2.5.20   DM02 - Initial Margin Breakdown

Purpose: This report provides detailed margin calculation at margin account level for Financial Derivatives. Please note that this report is also applicable for Cash Markets. All amounts are reported in EUR.

Frequency: Intraday and End of Day

Distribution time: Generated after each margination run for the intraday report. Between 23:30 and 00:00 CET 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.
Asset Classes	1	A	1=Cash and Financial Derivatives	Provides the asset classes : Cash and Financial Derivatives or Bonds

Field Name	Length	Type	Values	Description
			2=Bonds	
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.
Status Indicator	1	A	"F"=Failing positions	Empty or "F"
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.
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 - DES]* (1 - Decorrelation_Parameter)
Stressed Decorrelation Add-on (SDAO)	20,8	N		SDAO:= [USES - DSES]*(1 - Decorrelation_Parameter)
Concentration Add-On (CAO)	20,8	N		
Liquidity Add-On (LAO)	20,8	N		
Wrong-way Risk Add-On (WWRAO)	20,8	N		
Settlement Add-On (SAO)	20,8	N		
Initial Margin (IM)	20,8	N		IM:= Max(0;MAX[DES + DAO; Weight*(DES + DAO) + (1-Weight)*(DSES + SDAO)] + CAO + LAO + WWRAO + MtM) + SAO
Daily Stress Add-On (DSAO)	20,8	N		
Monthly Stress Add-On (MSAO)	20,8	N		
Total Margins	20,8	N		Total Margin:= IM + DSAO + MSAO

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)	

2.5.21 DM04 - Total Margin Breakdown Cross Asset Class

Purpose: This report provides the total margin calculation for all margin account of a General Clearing Member per asset class for Financial Derivatives. Please note that this report is also applicable for Cash Markets. All amounts are reported in EUR.

Frequency: Intraday and End of Day

Distribution time: Generated after each margination run for the intraday report. Between 23:30 and 00:00 CET 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.
Asset Classes	1	A	1=Cash and Financial Derivatives 2=Bonds	Provides the Asset Class/Segment: Cash and Financial Derivatives or Bonds
Status Indicator	1	A	"F" =Failing positions	Empty or "F"
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.
Total Margins	20,8	N		Total Margin:= IM + DSAO + MSAO
Total Margins per Asset Class	20,8	N		Sum of all total Margin for a specific asset class
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.22 DM05 - Commodity Derivatives Mark-to-market Margins

Purpose: This report provides Mark-to-market Margins figure at option level for all Margins Accounts of a given Clearing Member for Commodities contracts.

Frequency: Intraday and End of Day

Distribution time: Generated after each margination run for the intraday report. Between 23:30 and 00:00 CET for the EOD batch.

Report Code: DM05

Field Name	Length	Type	Values	Description
Version	4,0	N		Progressive version of the report during the day
Clearing Member	4,0	N		Clearing Member code
Margin Account ID	20	A		Margin Account associated to the Position Account
Collateral Account ID	20	A		Collateral Account to which the Margin Account is associated
ISIN Code	12	A		
Currency	3	A		ISO product denomination currency (ISO 4217, 3 chars code)
Multiplier	20,5	N		
Positions Quantity	20,3	N		Net number of contracts: a positive value represents a long (buy) position, a negative value represents a short (sell) position
Current Price	20,5	N		
Mark-to-market Margins EUR	20,8	N		A positive value represents a debt, a negative value represents a credit
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex. 2018-07-25-15.30.00)	

2.5.23   DM06 - Commodity Derivatives Margin Breakdown

Purpose: This report provides all margin figures for all Margin Accounts of a given Clearing Member for Commodities. All amounts are reported in EUR.

Frequency: Intraday and End of Day

Distribution time: Generated after each margination run for the intraday report. Between 23:30 and 00:00 CET for the EOD batch.

Report Code: DM06

Field Name	Length	Type	Values	Description
Version	4,0	N		Progressive version of the report during the day
Clearing Member	4,0	N		Clearing Member code
Margin Account ID	20	A		Margin Account associated to Position Account
Collateral Account ID	20	A		Collateral Account to which the Margin Account is associated

Mark-to-market Margins EUR (MTM)	20,8	N		A positive value represents a debt, a negative value represents a credit
Initial Margins (IM)	20,8	N		The breakdown of this item can be retrieved in the DM07 data flow (sum across Product Groups (PGs) of MAX((OIM_{PG} + $ODAO_{PG}$) * OW + (SIM_{PG} + $SDAO_{PG}$) * SW; OIM_{PG} + $ODAO_{PG}$)) A positive value represents a debt
Close To Delivery Initial Margins (CTDIM)	20,8	N		A positive value represents a debt
Delivery Initial Margins (DIM)	20,8	N		A positive value represents a debt
Liquidity Add-On (LAO)	20,8	N		A positive value represents a debt
Concentration Add-On (CAO)	20,8	N		A positive value represents a debt
Settlement Add-On (SAO)	20,8	N		A positive value represents a debt
Monthly Stress Add-On (MSAO)	20,8	N		A positive value represents a debt
Daily Stress Add-On (DSAO)	20,8	N		A positive value represents a debt
Total Margins	20,8	N		= MAX(IM + LAO + CAO + CTDIM + DIM + MTM; 0) + SAO + MSAO + DSAO A positive value represents a debt
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex. 2018-07-25-15.30.00)	

2.5.24   DM07 - Commodity Derivatives Initial Margins

Purpose: This report provides the Initial Margins (and Decorrelation risk add-on) figures for all Product Groups and Margins Accounts of a given Clearing Member for Commodities. All amounts are reported in EUR.

Frequency: Intraday and End of Day

Distribution time: Generated after each margination run for the intraday report. Between 23:30 and 00:00 CET for the EOD batch.

Report Code: DM07

Field Name	Length	Type	Values	Description
Version	4,0	N		Progressive version of the report during the day
Clearing Member	4,0	N		Clearing Member code
Margin Account ID	20	A		Margin Account associated to the Position Account
Collateral Account ID	20	A		Collateral Account to which the Margin Account is associated
Product Group	20	A		Product group
Ordinary Weight (OW)	1,2	N	$0 \leq OW \leq 1$	
Stressed Weight (SW)	1,2	N	$0 \leq SW \leq 1$	
Ordinary Initial Margins (OIM)	20,8	N		A positive value represents a debt
Stressed Initial Margins (SIM)	20,8	N		A positive value represents a debt
Ordinary Decorrelation Add-On (ODAO)	20,8	N		A positive value represents a debt
Stressed Decorrelation Add-On (SDAO)	20,8	N		A positive value represents a debt
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex. 2018-07-25-15.30.00)	

2.5.25 DM08 - Commodity Derivatives Total Margins

Purpose: This report provides the Total Margins figure for all Margins Accounts of a given Clearing Member for Commodities contracts. All amounts are reported in EUR.

Frequency: Intraday and End of Day

Distribution time: Generated after each margination run for the intraday report. Between 23:30 and 00:00 CET for the EOD batch.

Report Code: DM08

Field Name	Length	Type	Values	Description
Version	4,0	N		Progressive version of the report during the day

Clearing Member	4,0	N		Clearing Member code
Margin Account ID	20	A		Margin Account associated to the Position Account
Collateral Account ID	20	A		Collateral Account to which the Margin Account is associated
Total Margins	20,8	N		A positive value represents a debt
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex. 2018-07-25-15.30.00)	

2.5.26   DV01 - Equity and Commodity Derivatives Variation Margins

Purpose: This report provides futures' Variation Margins for all Margins Accounts of a given Clearing Member at position level.

Frequency: Intraday and End of Day

Distribution time: Generated after each margination run for the intraday report. Between 23:30 and 00:00 CET for the EOD batch.

Report Code: DV01

Field Name	Length	Type	Values	Description
Version	4,0	N		Progressive version of the report during the day
Clearing Member	4,0	N		Clearing Member code
Margin Account ID	20	A		Margin Account associated to the Position Account
Collateral Account ID	20	A		Collateral Account to which the Margin Account is associated
Currency	3	A		Breakdown by currency (EUR and non-EUR currencies)
Total Premium Options Margins at CM level	20,8	N		A positive value represents a Credit, a negative value represents a Debt
Total Premium Options Margins at Margins Account ID level	20,8	N		A positive value represents a Credit, a negative value represents a Debt
Total Premium Options Margins at Collateral Account ID level	20,8	N		A positive value represents a Credit, a negative value represents a Debt
Total Variation Margins at CM level	20,8	N		A positive value represents a Credit, a negative value represents a Debt
Total Variation Margins at Margins Account ID level	20,8	N		A positive value represents a Credit, a negative value represents a Debt
Total Variation Margins at	20,8	N		A positive value represents a Credit, a negative value represents a Debt

Collateral Account ID level				
Total Options Cash Settlement Amount at CM level	20,8	N		A positive value represents a Credit, a negative value represents a Debt
Total Options Cash Settlement Amount at Margins Account ID level	20,8	N		A positive value represents a Credit, a negative value represents a Debt
Total Options Cash Settlement Amount at Collateral Account ID level	20,8	N		A positive value represents a Credit, a negative value represents a Debt
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex. 2018-07-25-15.30.00)	

2.5.27   DC01 - Collateral Deposited – Initial Margin

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 23:00 and 00:00 CET 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	Initial margin call.
Segment	3	A	1 = Cash 2 = Financial Derivatives 3 = Cash & Financial derivatives 4 = Commodities 5 = Financial derivatives & Commodities 6 = All	Provides the Segment
Collateral Account ID	20	A		Collateral Account to which the Margin Account is associated.
Initial Margin amount	20,8	N		Initial margin or intraday margin calculated for the account or exposure amount. Depends on the Segment value. Corresponds to field "Total margins" in DM02 + Total margins for commodities in DM06 (excluding "DIM" Delivery Initial Margin)
Extraordinary initial Margin	20,8	N		Always to the Clearing Member house collateral account

Field Name	Length	Type	Values	Description
Client Buffer Cash EUR	20,8	N		Permanent cash EUR deposit related to Collateral Account ID. Parameterised by the Clearing Member (optional)
Overall-Total initial Margin				Corresponds to (IM amount+ Extraordinary IM + Client Buffer)
Total NCB guarantee				Outstanding amount
Allocated NCB Guarantee	20,4	N		Allocated Amount of NCB guarantee in respect with limit. Empty if not available.
Excess NCB Guarantee	20,4	N		Excess Amount of NCB guarantee. Empty if not available.
Total Cash Available (converted into EUR)	20,8	N		Cash EUR and non-EUR deposited as Collateral converted into EUR
Allocated Cash (converted into EUR)	20,8	N		Allocated cash used as collateral.
Excess cash (converted into EUR)	20,8	N		Excess cash.
Currency	3	A		Breakdown by currency (EUR and non-EUR currencies)
Deposited Currency Amount in currency	20,8	N		Deposited Amount after Haircut (included EUR)
FX Rate Applied	20,5	N		For non –EUR currencies
Total Securities collateral available before limits in EUR	20,4	N		Sum valuated amount securities collaterals deposited after Haircut and WrongWayRisk.
Total Securities collateral available after limits in EUR	20,4	N		Collateral available after limits application (Sum of Total Securities allocated and Total Securities unallocated).
Total Securities collateral allocated in EUR	20,4	N		Allocated Securities Collateral.
Total Securities Excess (all countries) in EUR	20,4	N		Sum of excess amounts for all securities all countries.
Issuance Country	30	A		Breakdown by issuance country. Securities collateral detail: Issuance Country of the security and Type of Asset (Govies, Supranational, etc..)
ISIN	12	A		Breakdown by Security for an issuance country
Place of Depository	1	A	1 = Euronext Securities Milan 2 = Euroclear Bank 3 = Euronext Securities Oslo	(I)CSD where the securities are deposited.

Field Name	Length	Type	Values	Description
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
Security Haircut	20,8	N		Haircut applied.
Currency	3	A		ISO code for the currency
FX Rate Applied	20,5	N		
Security valuated amount converted into EUR	20,4	N		Collateral value of each deposited securities after Haircut and WrongWayRisk.
Reason for ISIN Temporary Exclusion	20	A	1 = Close To Maturity 2 = No Quotation 3 = Corporate Action	Temporary exclusion: corporate action (except coupon interest), close to maturity, no quotation.
Total Security Collateral Available before Country Limits converted EUR	20,4	N		Total Sum of available security collateral for a same issuance country (after applying Haircut). Converted into EUR for non-EUR collateral
Total Maximum Security Collateral Value After Country Limits converted EUR	20,4	N		Total Sum of Maximum total value usable for the Country. converted into EUR for non-EUR collateral
Excess For The Country in EUR	20,4	N		Excess Amount calculated for the country. converted into EUR for non-EUR collateral
Last Update Date&Time	10	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.28 DC02 - Collateral Deposited – Default Fund

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

Frequency: Monthly

Distribution time: Between 23:00 and 00:00 CET for the EOD batch

Report Code: DC02

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	2 - Default Fund	Default fund.
Segment	3	A	6 = All	
Default Fund Account ID	20	A		DF Account of the participant.
Total Default Fund Contribution	20,8	N		Total Default Fund contribution calculated. Corresponds to Field "DF contribution" in DD01
Total NCB Guarantee Available for Default Fund	20,4	N		Outstanding Amount of NCB guarantee. Empty if not available.
Allocated NCB Guarantee for Default Fund	20,4	N		Allocated Amount of NCB guarantee. Empty if not available.
Excess NCB Guarantee for Default Fund	20,4	N		Excess Amount of NCB guarantee. Empty if not available.
Total Cash EUR Available for Default Fund	20,8	N		Cash EUR deposited as Collateral.
Allocated Cash for Default Fund	20,8	N		Allocated cash used as collateral.
Excess cash EUR for Default Fund	20,8	N		Excess cash EUR.
Last Update Date&Time	10	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.29   DD01 - Default Fund Contribution

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

The Default Fund reports have the same structure as the one shared for the Cash markets; please refer to the Cash markets report specifications.

Frequency: At least Monthly

Distribution time: Between 23:00 and 00:00 CET

Report Code: DD01

2.5.30   DD02 - Default Fund Quota

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

The Default Fund reports have the same structure as the one shared for the Cash markets; please refer to the Cash markets report specifications.

Frequency: At least Monthly

Distribution time: Between 23:00 and 00:00 CET

Report Code: DD02

2.5.31   DD03 - Default fund calculation details

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

The Default Fund reports have the same structure as the one shared for the Cash markets; please refer to the Cash markets report specifications.

Frequency: Monthly

Distribution time: Between 23:00 and 00:00 CET

Report Code: DD03

2.5.32   DF01 - Payments and Fees CCP

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

Frequency: End of Day and each time cash instructions are generated

Distribution time: Between 23:00 and 00:00 CET.

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).
Clearing fee cash equity	17,2	N		Monthly amount to be paid as clearing fee. This field will be empty until last business day of the month.
Clearing fee derivatives financial	17,2	N		

Field Name	Length	Type	Values	Description
Clearing fee commodities	17,2	N		Includes commodities fees post Artemis rebates if applicable.
Settlement Fee	17,2	N		Monthly amount to be paid as 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.
Non guaranteed posting fees	17,2	N		Equity market - to be checked
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.
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.
Sell-out interests	17,2	N		
Membership & Connectivity fee	17,2	N		Monthly fee applied for membership and connectivity. This field will be 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. Applicable for NOSA and GOSA 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. Applicable for ISA 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 requests to deliver report(s) 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	70	A		Reason for Cash Adjustment.

Field Name	Length	Type	Values	Description
Commodities Delivery Fees	17,2	N		Corresponds to field "Fee Total" in Delivery Fees report DO01.
Commodities Penalties	17,2	N		Penalties 3.5.2 + 3.5.3
Commodities correction of position after maturity date	17,2	N		
Commodities late netting fees	17,2	N		
Commodities Delivery process	17,2	N		
Commodities Silo Fees	17,2	N		Only for members opting for CCP Delivery
Financial Derivatives Delivery fees, physical delivery	17,2	N		Physical delivery - detail in FB01
Financial Derivatives Delivery fees, exercise	17,2	N		Exercice – detail in FB01
Financial Derivatives Delivery fees, cash settlement	17,2	N		Cash settlement – detail in FB01
Transfer fee	17,2	N		Forfeit per external or internal correction, specific for restructuring
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)	

2.5.33   DF02 - 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 23:00 and 00:00 CET 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		
Currency				ISO code for the currency
Initial Margin Cash Call (EUR)	20,8	N		Initial Margin left to cover Corresponds to (Overall Total IM – Allocated NCB guarantee – Total Allocated Cash - Total securities collateral allocated) in DC01 Always in EUR
Delivery Initial Margin (EUR)	20,8	N		Corresponds to (DIM) in report DM06 For commodities only
Premium in currency	20,4	N		For option contracts in the contract's currency Detailed per PA in DP20
Variation Margin in currency	20,4	N		For future contracts (includes VM at contract's expiry). Debit or Credit in the contract's currency. Detail per PA in DP20
Cash settlement amount in currency	20,5	N		For options with a cash settlement method. In the contract's currency Debit or Credit. Detailed per PA in DP 20
Equalisation payments in currency	20,0	N		In the contract's currency. In the case of a Corporate Action resulting in decimal quantities, compensated in cash. Debit or Credit Detailed per PA in DP 29
Derivatives Corporate Action Cash Adjustment in Currency	17,2	N		For corporate action on options with fair value method (calculated in DP29) And for cash adjustment / Derivatives on Basket
NCB Guarantee fee (EUR)	17,2	N		Detailed calculation in report DF09
Securities Management fee (EUR)	17,2	N		Commission due to cover the cost of handling securities deposited as collateral. Detailed calculation in report DF08.
Securities Movement fee (EUR)	17,2	N	.	Monthly fee related to movement of securities on the CSD side.
Securities Collateral Coupon Payment in Currency	17,2	N		Coupon received from (I)CSDs to be transferred back.

Field Name	Length	Type	Values	Description
				Credited to Clearing Members as soon as credited to Euronext Clearing by the respective (I)CSD Credit
Cash Interest Return Initial Margin in Currency	20,4	N		Interest on the cash deposited. Returned to the Clearing Member (IM) Detailed calculation in report DF06 Quarterly payment. Can be a debit or a credit
Default Fund Call (EUR)	20,8	N		Corresponds to (Total Default Fund) – (allocated NCB guarantee + allocated cash EUR) from DC02 report.
NCB Guarantee fee for Default Fund (EUR)	17,2	N		NCB Guarantee fee for Default Fund. Detailed calculation in report DF09
Cash EUR Interest Return Default Fund (EUR)	20,8	N		Interest on the cash EUR deposited Returned to the Clearing Member (DF) Detailed calculation in report DF07 Quarterly payment. Can be a debit or a credit.
Cash Call Collateral in currency	20,8	N		Sum of all fields per currency and collateral account. Debit or Credit after CCP or client thresholds.
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.34   DF03 - Total Cash Call

Purpose: This report contains the consolidated overall Cash Call. One file per paying agent consolidating cash calls per clearing member.

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

Distribution time: Between 23:00 and 00:00 CET for EOD. And intraday each time there is a cash instruction 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).
Currency	3	A		ISO Code for the Currency

Field Name	Length	Type	Values	Description
Cash Call Collateral	20,8	N		Covers all payments related to the Initial Margin / Default Fund and collateral. (for all collateral accounts using a same T2 account – aggregation of report DF02)
Cash Call Clearing Activity	20,8	N		Covers all payments related to the cash clearing activity (Aggregation of report DF01 – for same T2 account than Cash Call Collateral)
Total Cash Call	20,8	N		Total cash call (consolidation of Cash Call Collateral and Cash Call Clearing Activity)
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.35   DF06 - Monthly Interest Details – Initial Margin

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 23:00 and 00:00 CET.

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	Initial margin
Collateral Account ID	20	A		Collateral Account
Date	10	T	Format yyyy-MM-dd	
Currency	3	A		ISO Code for the Currency
Cash Balance	17,2	N		Daily End of Day cash balance
Interest Return Amount in Currency	20,4	N		
Currency Reference Rate	20,5	N		Name of the reference Rate.

Field Name	Length	Type	Values	Description
Spread by Currency	20,5	N		Applied spread with currency reference rate. Spread differs for Initial margin and Default Fund.
Total Current Month in currency	20,4	N		
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.5.36   DF07 - Monthly Interest Details – Default Fund

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 23:00 and 00:00 CET.

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.
Paying Agent	4,0	N		Paying Agent Code (Empty when Clearing Member is the Paying Agent).
Margin Type	1	A	2 - Default Fund	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)	

2.5.37   DF08 - Management Fee Details Reports

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

Frequency: Monthly

Distribution time: Between 23:00 and 00:00 CET.

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
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)	

2.5.38   DF09 - NCB Guarantee Details Report (Release year: 2024)

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

Frequency: Monthly

Distribution time: Between 23:00 and 00:00 CET.

Report Code: DF09

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.

Field Name	Length	Type	Values	Description
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)	

2.6 Commodities Dedicated Reports

2.6.1 DO01 - Delivery Fees

Purpose: The report contains information related to the delivery fees

Frequency: End of Day

Distribution time: Between 22:30 and 23:30 CET

Report Code: DO01

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.
Firm ID	8	A		Trading Member code from the Trading Exchange
Margin Account ID	9	A		Informational - Margin Account associated to the Position Account.
Account Category	2	A	"C" = Client "H" = House "L" = Liquidity Provider/Market Maker	
Product Code	6	A		Contract code of the product to which the delivery fee is related
Fee Type	1,0	N	1. Late netting Fee 2. Storage costs (Storage facility fees) 3. Elevation costs	Clearing fee figures are located in report DF01

			4. Inventory Creation Fees 5. Late Coverage Fees 6. Position limit Fee 7. Cancellation storage fee	
Fee Amount	20,2	N		
Fee Total	20,2	N		
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.6.2 DO02 – Open Position Limits

Purpose: The report provides position limits per contract code

Frequency: End of Day

Distribution time: Between 22:30 and 23:30 CET

Report Code: DO02

Field Name	Length	Type	Values	Descriptions
Version	4,0	N		Indicates the progressive version of the run that produced the report
Contract Code	4	A		
Expiry	10	T	Format yyyy-MM-dd	
Type	1	A	"F" = Future	Future
Day to Expiry	2,0	N		Starting D-12 to D
Position Limits	10,0	N		
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.6.3 DO03 - Physical Delivery

Purpose: The report provides information regarding physical delivery per contract at matching quantity level.

Frequency: Day following the Maturity Date of a contract

Distribution time: Between 11:00 and 11:30 CET

Report Code: DO03

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.
Firm ID	8	A		Trading Member code from the Trading Exchange
Margin Account ID	9	A		Informational - Margin Account associated to the Position Account.
Account Category	2	A	"C" = Client "H" = House "L" = Liquidity Provider/Market Maker	
ISIN Code	12	A		Instrument ISIN following ISO 6166
Contract Code	4	A		
Expiry	10	T	Format yyyy-MM-dd	
Type	1	A	"F" = Future	
Business Date	10	T	Format yyyy-MM-dd	
Day to Expiry	2,0	N		Starting D-30 to D+30
Lot Size	10,2	N		
Quantity	10,0	N		
Delivery Point	70	A		
Future price of the front/next maturity	15,4	N		
Settlement price EDSP	15,4	N		in EUR
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.6.4 DO04 - Storage Capacity Monitoring

Purpose: The report provides information regarding storage capacity per silos

Frequency: 20 days, 10 days, 3 days before expiry

Distribution time: Between 22:30 and 23:30

Report Code: DO04

Field Name	Length	Type	Values	Descriptions
Version	4,0	N		Indicates the progressive version of the run that produced the report
Contract Code	4	A		
Expiry	10	T	Format yyyy-MM-dd	
Delivery Point	70	A		
Business Date	10	T	Format yyyy-MM-dd	
Day to Expiry	2,0	N		Starting D-30 to D+30
Capacity in Tons	20,4	N		
Storage in Lots	20,4	N		
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

2.6.5 DO05 - Storage Certificate Monitoring

Purpose: The report provide information regarding storage certificate for physical delivery

Frequency: 15 days before physical delivery

Distribution time: Between 22:30 and 23:30

Report Code: DO05

Field Name	Length	Type	Values	Descriptions
Version	4,0	N		Indicates the progressive version of the run that produced the report
Clearing Member	4,0	N		Clearing Member Code
Contract Code	4	A		
Expiry	10	T	Format yyyy-MM-dd	
Day to Expiry	2,0	N		Starting D-30 to D+30
Business date	10	T	Format yyyy-MM-dd	
Numbers of Certificates	10,0	N		
Number of Lots Covered	10,0	N		
Certificate Status	1	A	"R" = Received "A" = Confirmed "C" = Cancelled	

Delivery Point	70	A		Note: this field will be available in the next release of the software
Last Update Date&Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

SUPPORT

For support relating to this document or with the clearing migration, please contact:
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