

XML Client Invoices and Justificatory Reports

Detailed Description

30 June 2011

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1 Introduction

The goal of this document is to provide a description of the structure and contents of the XML files that are provided to LCH.Clearnet SA clients in the context of the dematerialization of invoices and justificatory documents (also called “evidences” in this document).

In particular, this information can be used for reconciliation purpose between invoices and their associated evidences.

To assist clients in setting up reconciliation between invoices and justificatory reports, an additional document named “demat_reconciliation_guide” is also available. It should helpfully supplement the present document.

2 Context and overview

2.1 Scope

The files described in this document include:

- XML Structured Invoice File
- All existing evidences aimed at justifying invoices amounts in XML structured format

The table in the next page lists all of these evidences. Evidences have been regrouped by “Evidence Type” (4th column in the table), each of which corresponds to a different XML structure as detailed in sections 4, 5 and 6.

Invoice Activity	Evidence Title	Evidence XML file name	Evidence Type	ZIP file name
CASH	CNACL007	Member Code_Invoicing Period_CASH_EVIDENCECL.xml	1	Member Code_Invoicing Period_CASH_EVIDENCE.zip
CASHSERV	CASH - Justification Fails	Member Code_Invoicing Period_CASHSERV_EVIDENCEFAILS.xml	1	Member Code_Invoicing Period_CASHSERV_EVIDENCE.zip
	Cash Fail	Member Code_Invoicing Period_CASHSERV_EVIDENCESERV.xml	3	
	Delivery	Member Code_Invoicing Period_CASHSERV_EVIDENCESETL.xml	1	
CDS	CDS CNMXCLR001	Member Code_Invoicing Period_CDS_EVIDENCECL.xml	1	Member Code_Invoicing Period_CDS_EVIDENCE.zip
	CDS CE	Member Code_Invoicing Period_CDS_EVIDENCESERV.xml	3	
DRV Derivatives	Bluenext Mbr Defaillance	Member Code_Invoicing Period_DRV_EVIDENCEBLXSERV.xml	1	Member Code_Invoicing Period_DRV_EVIDENCE.zip
	MATIF LIV	Member Code_Invoicing Period_DRV_EVIDENCELIV.xml	3	
	CNMXCLR_MATIF_MONTH_all	Member Code_Invoicing Period_DRV_EVIDENCEMATIFCL.xml	1	
	DRV Compens Tardive	Member Code_Invoicing Period_DRV_EVIDENCEMATIFLATE.xml	1	
	PP -g Aller Retour NCP	Member Code_Invoicing Period_DRV_EVIDENCEMONEPNCP.xml	1	
	CNMXCLR_MONEP_MONTH_all	Member Code_Invoicing Period_DRV_EVIDENCEMONEPSERV.xml	1	
DRVRECAP Derivatives Recap	DRV recap	Member Code_Invoicing Period_DRVRECAP_EVIDENCEMONEPCL.xml	1	Member Code_Invoicing Period_DRVRECAP_EVIDENCE.zip
	Bluenextfeesreport V2	Member Code_Invoicing Period_DRV_EVIDENCEBLXDLV.xml	1	
FI Fixed Income	CASH	Member Code_Invoicing Period_FI_EVIDENCECASHCL.xml	2	Member Code_Invoicing Period_FI_EVIDENCE.zip
	FI Fails	Member Code_Invoicing Period_FI_EVIDENCEFAILS.xml	3	
	NET	Member Code_Invoicing Period_FI_EVIDENCENET.xml	2	
	REPO	Member Code_Invoicing Period_FI_EVIDENCEREPOCL.xml	2	
PERIODIC	PER	Member Code_Invoicing Period_PERIODIC_EVIDENCE.xml	3	Member Code_Invoicing Period_PERIODIC_EVIDENCE.zip
SFX SecFinex	SFX Fails	Member Code_Invoicing Period_SFX_EVIDENCEFAILS.xml	3	Member Code_Invoicing Period_SFX_EVIDENCE.zip
	SECF SETTLE	Member Code_Invoicing Period_SFX_EVIDENCESETLSERV.xml	2	
	SECF NEGO	Member Code_Invoicing Period_SFX_EVIDENCETRAECL.xml	2	
TECHNICAL	TECH	Member Code_Invoicing Period_TECHNICAL_EVIDENCE.xml	3	Member Code_Invoicing Period_TECHNICAL_EVIDENCE.zip
TREASURY				
VARIOUS				

2.2 Access means and schedule

XML invoices and evidences are available:

- On the invoice portal for manual download
- On the secure sFTP server for automated pull

For further details, please refer to the service description.

3 XML Structured Invoice

An XML file is available for each individual client invoice. Every month, for a given client code and for a given activity, one invoice is issued. The invoice global amount breaks down into several individual sub-amounts for each of the product covered by the invoice. The structure of the XML file reflects this principle. The following is an example of such an XML invoice file. Comments are in provided in italics where necessary.

```
<?xml version="1.0" encoding="UTF-8"?>
<Document xmlns="Arcole xml file of invoices">
  <InvoicesData>
    <Client>
      <ClientInformation>
```

 <CodeClient>**C004650**</CodeClient> *A same client legal entity may have several client codes.*
One invoice is always issued for one single client code

```
        <HeadquartersClientName>BANK XYZ</HeadquartersClientName>
        <HeadquartersAddress1>-</HeadquartersAddress1>
        <HeadquartersAddress2></HeadquartersAddress2>
        <HeadquartersAddress3>PIAZZA GRANDE</HeadquartersAddress3>
        <HeadquartersPostalCode>20121</HeadquartersPostalCode>
        <HeadquartersTown>MILAN</HeadquartersTown>
        <HeadquartersCountry>ITALIE</HeadquartersCountry>
        <HeadquartersCEECCode>IT52644820</HeadquartersCEECCode>
        <HeadquartersSIREN>315648897</HeadquartersSIREN>
```

```
        <Postalclientname> BANK XYZ.</Postalclientname>
        <PostalRecipient></PostalRecipient>
        <PostalAddress1>LONDON BRANCH/ACCOUNT DEPARTMENT</PostalAddress1>
        <PostalAddress2></PostalAddress2>
        <PostalAddress3>90 CANON STREET</PostalAddress3>
        <PostalPostalCode>EC4N</PostalPostalCode>
        <PostalTown>1SA LONDON</PostalTown>
        <PostalCountry>GB</PostalCountry>
```

```
    </ClientInformation>
```

```
    <ComInvoices>
```

```
        <NumModellInvoices>30</NumModellInvoices>
```

```
        <InvoicesNumber>FV31-1101-00010</InvoicesNumber>
```

 <InvoicesActivity>**DRV**</InvoicesActivity> *Corresponds to the activity covered by the invoice. One activity only per invoice. Possible values are: "CASH", "CASHSERV", "CDS", "DRV", "DRVRECAP", "FI", "PERIODIC", "SFX", "TECHNICAL", "TREASURY".*

```
        <InvoicesIssuedNbr></InvoicesIssuedNbr>
```

```
        <InvoicesIssuedDate></InvoicesIssuedDate>
```

```
        <DocType>FACTURE</DocType>
```

```
        <InvoicesDate>2011-01-31</InvoicesDate>
```

```

<LCHCEE>FR65692032485</LCHCEE>
<LCHContact>Service Facturation</LCHContact>
<LCHPhone>+33 (0)1.70.37.66.79</LCHPhone>
<LCHEmail>lchclearnetsa_billinginfo@lchclearnet.com</LCHEmail>
<Address1Mod3233></Address1Mod3233>
<Address2Mod3233></Address2Mod3233>
<Address3Mod3233></Address3Mod3233>
<Address4Mod3233></Address4Mod3233>
<Address5Mod3233></Address5Mod3233>
<Address6Mod3233></Address6Mod3233>
<Address7Mod3233></Address7Mod3233>
<Footer>
  <Footer1>LCH.Clearnet SA</Footer1>
  <Footer2>18, rue du Quatre Septembre 75002 Paris</Footer2>
  <Footer3> tl. +33 (0)1 70 37 65 00 -</Footer3>
  <Footer4>fax. +33 (0)1 70 37 65 01</Footer4>
  <Footer5>Banque Centrale de Compensation -</Footer5>
  <Footer6>Socit Anonyme au capital de 113 066 860,26 euros</Footer6>
  <Footer7> Sige social : </Footer7>
  <Footer8>18, rue du Quatre Septembre 75002 Paris - </Footer8>
  <Footer9>692 032 485 RCS Paris</Footer9>
  <FooterTown>Paris</FooterTown>
  <FooterCountry>France</FooterCountry>
  <FooterCapital>113066860,26</FooterCapital>
</Footer>
</ComInvoices>
<Invoices>
  <GlobalInvoices>
    <VATData>
      <VATCode>C000</VATCode>
      <VATRate>0%</VATRate>
      <HTAmount>27.48</HTAmount>
      <VATAmount>0.00</VATAmount>
      <TotHTAmount>27.48</TotHTAmount>
      <TotVATAmount>0.00</TotVATAmount>
      <VATLabel1>LCHClearnet SA was authorised to pay VATon Debits</VATLabel1>

      <VATLabel2>Exempt from VAT, Article 44 and 196 of Directive 2006/112,
      VAT paid by the</VATLabel2>
      <VATLabel3> recipient</VATLabel3>

    </VATData>
    <Amount>
      <TotalHT>27.48</TotalHT>
      <TotalVAT>0.00</TotalVAT>
      <TotalTTC>27.48</TotalTTC>
      <Currency>EUR</Currency>
      <MR>AP</MR>
      <CR>APPEL DE FONDS / CASH CALL</CR> Payment method
      <Maturity>2011-01-31</Maturity>
  </GlobalInvoices>
</Invoices>

```

Fixed
Data

Depends on
the tax situation
of the client

```

    <MaturityLabel1>Le retard de paiement donne lieu a la facturation
    </MaturityLabel1>
    <MaturityLabel2>d'interets a un taux egal a une fois et demie</MaturityLabel2>
    <MaturityLabel3> le taux d'interets legal fixe par</MaturityLabel3>
    <MaturityLabel4> la Banque Centrale Europeenne.</MaturityLabel4>
  </Amount>
  <BankData>
    <Address1></Address1>
    <Address2></Address2>
    <Address3></Address3>
    <Address4></Address4>
    <Address5></Address5>
    <Bank></Bank>
    <RIB></RIB>
    <BICCode></BICCode>
    <IBAN></IBAN>
  </BankData>
</GlobalInvoices>
<ProductDetails>
  <Product>
    <ProductCode>521032</ProductCode>
    <DateClearing>2011-01-31</DateClearing>
    <ProductLabel1>DRV Market Clearing Services -</ProductLabel1>
    <ProductLabel2> Transfer fee for restructuring -</ProductLabel2>
    <ProductLabel3> MONEP - Paris Future</ProductLabel3>
    <ProductLabel4>Corrections and Transfers</ProductLabel4>
    <ProductLabel5></ProductLabel5>
    <ProductLabel6>January 2011</ProductLabel6>
    <ProductLabel7>Correction Receiver - Market :</ProductLabel7>
    <ProductLabel8> PARIS MONEP</ProductLabel8>
    <UnitPrice>0.48</UnitPrice>
    <Quantity>1.00</Quantity>
    <PriceHT>0.48</PriceHT>
    <ProductVAT>C000</ProductVAT>
    <ProductVATAmount></ProductVATAmount>
    <ProductTTC></ProductTTC>
  </Product>
  <Product>
    <ProductCode>533012</ProductCode>
    <DateClearing>2011-01-31</DateClearing>
    <ProductLabel1>DRV Market -</ProductLabel1>
    <ProductLabel2> Exercise/Assignment fees -</ProductLabel2>
    <ProductLabel3> MONEP - Segment FR</ProductLabel3>
    <ProductLabel4>-</ProductLabel4>
    <ProductLabel5></ProductLabel5>
    <ProductLabel6>January 2011</ProductLabel6>
    <ProductLabel7></ProductLabel7>
    <ProductLabel8></ProductLabel8>
    <UnitPrice>27.00</UnitPrice>
    <Quantity>1.00</Quantity>
    <PriceHT>27.00</PriceHT>
    <ProductVAT>C000</ProductVAT>
    <ProductVATAmount></ProductVATAmount>

```

Fixed
Data

```
<ProductTTC></ProductTTC>  
</Product>  
</ProductDetails>  
</Invoices>  
</Client>  
</InvoicesData>  
</Document>
```

4 Evidences Type 1

. There are 11 evidences of type 1. All evidences of type 1 share the same XML structure as follows:

```
<?xml version="1.0" encoding="UTF-8"?>
```

```
<Document>
```

```
  <MsgId>Activity-Member code-creation date YYYYMMDDH24:MI:SS</MsgId>
```

```
  <Information> -- Fixed data
```

This document is just details linked to LCHClearnnet SA invoices and has no information regarding VAT information

```
  </Information>
```

```
  <Justification>
```

```
    <CmfCode>Member code of the csv file</CmfCode>
```

```
    <CmfName>Member name of the csv file</CmfName>
```

```
    <InvoicePeriod>MMYYYY</InvoicePeriod>
```

```
    <JustificationDetails> -- block repeatable for each line of the csv file
```

```
      ...
```

```
    </JustificationDetails>
```

```
  </Justification>
```

```
</Document>
```

This structure is fixed except the <JustificationDetails> block which contains tags that depend on each of the individual evidence file as detailed below:

BluenextfeesreportV2

CMF CODE; CMF NAME; INVOICING CURRENCY; BUSINESS DATE; PRODUCT LABEL; ORIGIN; PRODUCT FAMILY; EXPIRATION DATE; SETTLEMENT PRICE AT EXPIRATION; BUY/SELL; INSTRUCTION ID; REQUIRED QUANTITY; DELIVERED QUANTITY; REQUIRED AMOUNT; DELIVERED AMOUNT; FEES WITHOUT VAT

BlueNext Mbr Defaillance

DEFAULT MEMBER NAME; DEFAULT MEMBER CODE; INVOICING CURRENCY; BUSINESS DATE; PRODUCT LABEL; ORIGIN; PRODUCT FAMILY; EXPIRATION DATE; STATUS; QUANTITY TO DELIVER; QUANTITY DELIVERED; REQUESTED DELIVERED AMOUNT TO PAY; DELIVERED AMOUNT PAYED

CDS CNMXCLR001

CMF CODE; CMF NAME; INVOICING CURRENCY; TMF CODE; TMF NAME; MARKET; BUSINESS DATE; PRODUCT LABEL; TRANSACTION TYPE; ORIGIN; PRODUCT FAMILY; TRADING CURRENCY; POSITION ACCOUNT; QUANTITY; VALUATION; FEES WITHOUT VAT

CNCACLR007

CMF CODE; CMF NAME; INVOICING CURRENCY; TMF CODE; TMF NAME; MARKET CODE; BUSINESS DATE; PRODUCT LABEL; TRANSACTION TYPE; ORIGIN; BRACKET; INVOICING TRANSACTION NUMBER; OPERATION VALUATION; EUR VALUATION; TRANSACTION CURRENCY; DAILY CURRENCY RATE; FEES WITHOUT VAT

CNMXCLR_MATIF_MONTH all

CMF CODE; CMF NAME; INVOICING CURRENCY; TMF CODE; TMF NAME; MARKET CODE; BUSINESS DATE; PRODUCT LABEL; TRANSACTION TYPE; ORIGIN; POSITION ACCOUNT; TYPE COR; DIST FEE; PRODUCT FAMILY; TRADING CURRENCY; INVOICING TRANSACTION NUMBER; QUANTITY; FEES WITHOUT VAT

CNMXCLR_MONEP_MONTH all

CMF CODE; CMF NAME; INVOICING CURRENCY; TMF CODE; TMF NAME; MARKET CODE; BUSINESS DATE; PRODUCT LABEL; TRANSACTION TYPE; ORIGIN; POSITION ACCOUNT; TYPE COR; DIST FEE; PRODUCT FAMILY; TRADING CURRENCY; INVOICING TRANSACTION NUMBER; QUANTITY; FEES WITHOUT VAT

PP - g_Aller Retour NCP

CMF CODE; CMF NAME; INVOICING CURRENCY; TMF CODE; TMF NAME; MARKET; BUSINESS DATE; PRODUCT LABEL; TRANSACTION TYPE; PRODUCT FAMILY; CONTRACT; STRIKE; CLEARED CONTRACT; ALLER_RETOUR; FEES WITHOUT VAT

Delivery

CMF CODE; CMF NAME; INVOICING CURRENCY; BUSINESS DATE; BAREME; SETTLEMENT SEGMENT; SETTLEMENT PLATFORM; DA; QUANTITY; CLEARING CURRENCY

CASH - justification Fails

CMF CODE; CMF NAME; INVOICING CURRENCY; BUSINESS DATE; BAREME; SETTLEMENT SEGMENT; DELIVERY ACCOUNT; ISIN CODE; QUANTITY; CLEARING VALUATION; CLEARING CURRENCY; DAILY CURRENCY; EUR VALUATION; FIXE FEES; VARIABLE FEES

DRV Compens tardive

CMF CODE; CMF NAME; INVOICING CURRENCY; BUSINESS DATE; PRODUCT LABEL; PRODUCT FAMILY; EXPIRATION DATE; STRIKE; SENS; POSITION ACCOUNT; OPEN BUY POSITION; OPEN SELL POSITION; FUT. BUY POS. FROM EXERCISE; FUT. SELL POS. FROM EXERCICE; OFFSET; QUANTITY TO INVOICE; LOTS TO 1 EURO; LOTS TO 2 EUROS; LOTS TO 3 EUROS; FEES WITHOUT VAT;

DRV Recap

CMF CODE; CMF NAME; INVOICING CURRENCY; TMF CODE; TMF NAME; MARKET CODE; BUSINESS DATE; PRODUCT LABEL; TRANSACTION TYPE; TYPE COR/TRSF; ORIGIN; POSITION ACCOUNT; PRODUCT FAMILY; INVOICING TRANSACTION NUMBER; QUANTITY

5 Evidences Type 2

There are 5 evidences of type 2. All evidences of type 2 share the same XML structure as follows:

<Document>

<MsgId>Activity-Member code-creation date YYYYMMDDH24:MI:SS</MsgId>

<Information> -- Fixed data

This document is just details linked to LCHClearnet SA invoices and has no information regarding VAT information

</Information>

<Standard>

<ClearingMember>Member code of the csv file</ClearingMember>

<InvoicePeriod>MMYYYY</InvoicePeriod>

<StandardDetails> -- block repeatable for each line of the csv file

...

</StandardDetails>

</Standard>

</Document>

For the Secfinex monthly files, the structure of XML files will be the following:

<?xml version="1.0" encoding="UTF-8"?>

<Document>

<MsgId>Activity-Member code-creation date YYYYMMDDH24:MI:SS</MsgId>

<Information> -- Fixed data

This document is just details linked to LCHClearnet SA invoices and has no information regarding VAT information

</Information>

<Secf>

<CcpClearingMemberCode>Member code of the csv file</CcpClearingMemberCode>

```
<InvoicePeriod>MMYYYY</InvoicePeriod>

<SecfDetails> -- block repeatable for each line of the csv file
    ...
</SecfDetails>

</Secf>

</Document>
```

This structure is fixed except the <SecfDetails> bloc which contains as many tag as columns contained in the file. The name of the tags of the bloc <SecfDetails> corresponds to the name of the different columns.

This structure is fixed except the <StandardDetails> block which contains tags that depend on each of the individual evidence file as detailed below:

CASH

RefidentK+; Code ISIN; Libelle; Trade Date; Settlement Date; Face Amount; Cpty_shortname; Clearing Member; App Aff; Sens; Gross Amount; Type; Compartment; Reverse; Tarif; Base Tarif

NET

RefidentK+; Id debt; Clearing Member; Compartment; Code ISIN; Face Amount; Cash Amount; Settlement Date; Type; Tarif;Sens

REPO

RefidentK+; Code ISIN ; Libelle ; Trade Date ; Value Date ; Maturity Date ; Face Amount ; Cpty_shortname ; Clearing Member ; App Aff ; Sens ; Gross Amount ; Type ; Compartment; Substitution; Tarif; Base Tarif

SECF_NEGO (related to SecFinex)

ETS trade reference; ISIN Code; Security name; Trade Date; Value Date; Trade Value; CCP Trading Member code; CCP Clearing Member code; External Trading System Code; Buy/Sell Indicator; Gross Amount; Transaction Type; Compartment;Filler 1; Tariff; Base Tariff

SECF_SETTL (related to SecFinex)

ETS trade reference; Quotation place; CCP Clearing Member code; Compartment (origin); ISIN code; Instruction Cash Amount; Cash Amount; Settlement Date; Transaction Type; Tariff; Lender/Borrower indicator

6 Evidences Type 3

There are 7 evidences of type 3. All evidences of type 3 share the same XML structure as follows:

```
<?xml version="1.0" encoding="UTF-8"?>
```

```
<Document>
```

```
  <MsgId>Activity-Member code-creation date YYYYMMDDH24:MI:SS</MsgId>
```

```
  <Information> -- Fixed data
```

This document is just details linked to LCHClearnet SA invoices and has no information regarding VAT information

```
  </Information>
```

```
  <Invoice>
```

```
    <CmfCode>Member code of the file</CmfCode>
```

```
    <InvoicePeriod>MMYYYY</InvoicePeriod>
```

```
    <InvoiceDetails> -- block repeatable for each line of the csv file
```

```
      <Date>MM/DD/YYYY</Date>
```

```
      <ProductCode>Product code</ProductCode>
```

```
      <ProductCodeLabel>Label corresponding to the product code</ProductCodeLabel>
```

```
      <Comments>Comments</Comments>
```

```
      <Quantity>Quantity</Quantity>
```

```
      <Amount>Amount</Amount>
```

```
      <OperationCurrency>Currency code of the amount</OperationCurrency>
```

```
      <Fees>Fees</Fees>
```

```
      <FeesCurrency>Currency code of the fees</FeesCurrency>
```

```
    </InvoiceDetails>
```

```
  </Invoice>
```

```
</Document>
```

This structure is fixed and common to all files below:

- **CASH Fail,**
- **CDS CE,**
- **MATIF LIV,**
- **Fi-Fails,**
- **SFX-Fails,**
- **PER,**
- **TECH**