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Description of file – Trade Leg Reconciliation File V1.10

DEC 2007

PRIVATE FILE

TRADE LEG RECONCILIATION FILE

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DEFINITION

The purpose of this document is to detail the main specifications of the trade leg reconciliation file generated for all Clearing 21 members.

This file provides to each Clearing Member Firm :

- trade legs owned by every TMF sponsored by this Clearing member Firm,
- trade legs owned by this Clearing member Firm if the Clearing Member Firm has a trading activity on his authorised clearing segments.

Consequently, a Clearing Member Firm having a trading activity will receive two files. Each will contain among others, the trading activity sponsored by himself.

This file provides to each Trading Member Firm :

- trade legs owned by this TMF

For the current business date, each private file must contain :

- trade legs coming from the cash or derivatives trading systems,
- trade legs coming from give-up and external corrections,
- trade legs keyed-in by Clearing 21 screen,

The next two items are only relevant for the TLRP provided on the cash clearing :

- trade legs corresponding to flat trade legs not coming from drawings,
- trade legs coming from the exercise and assignment processing.

On the cash clearing, the trade legs extracted have not been impacted by the corporate event processing. Moreover, this file doesn't contain trade legs coming from the processing of corporate events.

INTER RECORD LAYOUT

00000 Header record
 10000 Detail record
 10000 Detail record
 10000 Detail record
 10000 Detail record
 10000 Detail record
 | |
 | |
 99999 Foot record

Each record type is described below.

Preliminary remark:

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For numeric fields, the same formats as those used in the messages has been chosen. That's the reason why the IFT/QMT format has not been chosen.

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HEADER

	Mandatory	Length	Position	Type
- Record type	Y	5	1	alphanumeric
- File type	Y	10	6	alphanumeric
- Datetime creation	Y	14	16	extended numeric
- Business date	Y	8	30	extended numeric
- Clearing organisation Id	Y	5	38	alphanumeric
- Member code	Y	10	43	alphanumeric
- Filler	Y	460	53	alphanumeric

Total

512 characters

Record type

Definition:

Type of the record.
Value '00000'.

File type

Definition:

Type of the file. Value 'C21TLRFCMF' for the file generated for a Clearing Member Firm.
Type of the file. Value 'C21TLRFTMF' for the file generated for a Trading Member Firm.

Datetime creation

Definition:

Date and time of the creation of the file.
Format: CCYYMMDDHHMMSS.

Business date

Definition:

Reference day in Clearing 21.
Format: CCYYMMDD.

Clearing organisation Id

Definition:

Id of the clearing organisation.

Member Code

Definition:

Code of the member corresponding to the Clearing Member Firm or the Trading Member Firm.

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FOOT

	Mandatory	Length	Position	Type
- Record type	Y	5	1	alphanumeric
- File type	Y	10	6	alphanumeric
- Line counter	Y	15	16	extended numeric
- Filler	Y	482	31	alphanumeric

Total

512 characters

Record type

Definition:

Type of the record.
Value '99999'.

File type

Definition:

Type of the file. Value 'C21TLRFCMF' for the file generated for a Clearing Member Firm.
Type of the file. Value 'C21TLRFTMF' for the file generated for a Trading Member Firm.

Line counter

Definition:

Number of lines in the file, including header and footer lines.

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DETAIL RECORD

Record structure

	Mandatory	Length	Position	Type
- Record type	Y	5	1	alphanumeric
- External trade id	Y	10	6	extended numeric
- C21 trade leg id	Y	10	16	extended numeric
- Trade leg owner	Y	10	26	alphanumeric
- Trade leg owner sponsor	Y	10	36	alphanumeric
- Counterpart member	Y	10	46	alphanumeric
- Counterpart member sponsor	Y	10	56	alphanumeric
- Clearing business date	Y	8	66	extended numeric
- Trading date	Y	8	74	extended numeric
- Buy or sell indicator	Y	1	82	alphanumeric
- Product family Id	Y	12	83	alphanumeric
- Contract Id	Y	40	95	alphanumeric
- ISIN code	Y	12	135	alphanumeric
- Trading code	Y	40	147	alphanumeric
- Settlement date	Y	8	187	extended numeric
- Notification date	Y	8	195	extended numeric
- Guaranteed indicator	Y	1	203	alphanumeric
- Trade leg quantity	Y	15	204	signed extended numeric
- Posted quantity	Y	15	219	signed extended numeric
- Give-up quantity	Y	15	234	signed extended numeric
- Trade received price	Y	19	249	signed extended numeric
- Trading venue	Y	10	268	alphanumeric
- Type of trade	Y	2	278	alphanumeric
- Trade origin	N	1	280	alphanumeric
- Exchange Id	Y	5	281	alphanumeric
- Financial market	Y	5	286	alphanumeric
- Status	Y	1	291	alphanumeric
- Matching timestamp	Y	14	292	alphanumeric
- C21 complete timestamp	Y	20	306	alphanumeric
- Trade leg order number	N	10	326	alphanumeric
- Posting order number	N	16	336	alphanumeric
- Mailing comment	N	30	352	alphanumeric
- Give up sending member	N	10	382	alphanumeric
- Valued price	Y	19	392	signed extended numeric

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	Mandatory	Length	Position	Type
- Contango code	N	3	411	alphanumeric
- Flat trade code	N	1	414	alphanumeric
- Payment currency	Y	5	415	alphanumeric
- Quotation currency	Y	5	420	alphanumeric
- Total trade amount	Y for cash N for derivatives			
		16	425	extended numeric
- Accrued interest amount	Y for cash N for derivatives			
		16	441	extended numeric
- Filler	Y	56	457	alphanumeric
Total			512 characters	

Record type

Definition:

Type of the record.
Value '10000'.

External trade id

Definition:

Trade external id given by the matching engine. This id is unique per business date, clearing organisation, matching engine, trade date, product family, contract and contango code. It is not used by Clearing 21 as an internal reference but it is conveyed to the members.

C21 trade leg id

Definition:

Id of the trade leg assigned by Clearing 21. This id is unique for the business date.

Trade leg owner

Definition:

Member code of the members who owns this trade leg.

Trade leg owner sponsor

Definition:

Member code of the sponsor of the member who owns this trade leg.

Counterpart member

Definition:

Member code of the member who is counterpart of the current trade leg (buyer if the trade leg is a sell; seller if the trade leg is a buy).

If the trade is guaranteed, this field is filled with the clearing organisation id. If the trade is not guaranteed, this field is filled with the member code of the member who is counterpart.

Counterpart member sponsor

Definition:

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Member code of the sponsor of the member who is counterpart of the current trade leg (buyer if the trade leg is a sell; seller if the trade leg is a buy).

If the trade is guaranteed, this field is filled with the clearing organisation id. If the trade is not guaranteed, this field is filled with the member code of the sponsor of the member who is counterpart.

Clearing business date

Definition:

Business date assigned to the trade leg by Clearing 21.

Format : CCYYMMDD.

Trading date

Definition:

Trade leg date.

Format : CCYYMMDD.

Buy or sell indicator

Definition:

Trade leg indicator which gives the trade side (Buy or Sell).

Permitted values : B : Buy, S : Sell.

Product Family id

Definition:

External id of the product family of the trade leg. This is the product family alias of type “C21” of the product family.

Contract id

Definition:

External id of the contract of the trade leg. This is the contract alias of type “C21_E” of the contract.

ISIN code

Definition:

ISIN code of the contract.

Trading code

Definition:

Trading code of the contract. This is the contract alias of type “TRDNG” of the contract.

Settlement date

Definition:

Delivery date.

Format : CCYYMMDD.

Notification date

Definition:

Identification of the date when to send position in delivery.

Format : CCYYMMDD.

Guaranteed indicator

Definition:

Identifies if the position is guaranteed or not.

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Permitted values : Y : Yes, N : No.

Trade leg quantity

Definition:

Quantity of the trade leg.

Format : +9(14). (The first character of the field is always a plus).

Posted quantity

Definition:

Executed posted quantity.

Format : +9(14). (The first character of the field is always a plus).

Give-up quantity

Definition:

Executed give-up quantity

Format : +9(14). (The first character of the field is always a plus).

Trade received price

Definition:

Received price.

Format : +9(8)V9(10). (The first character of the field is always a plus).

Trading venue

Definition:

Codification of the matching engine.

Permitted value : NSCVE, NSCVL, ACT, C21, SWTCH, CONCT, SETS, ETS

Type of trade

Definition:

This gives additional information on trade leg.

Permitted values :

- MK : market
- GU : give-up
- AS : following an exercise/assignment
- CO : Corrective trade leg & trade leg generated following an external correction
- BK : back-up trade leg

Trade origin

Definition:

Origin of the trade leg.

Permitted values :

- C : client,
- M : house,
- T : market making,
- space : no origin

Exchange ID

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Definition:

Id of the exchange where the trade has been matched.

Value : SBF, MONEP

Financial market**Definition:**

Id of the financial market on which the trade has been matched.

Permitted values :

- 025 : SBF,
- 274 : MONEP
- 277 : lending and borrowing market,
- 278 : BXS or Brussels cash,
- 279 : AEX or Amsterdam cash and DTS segment,
- 280 : BELFOX or Brussels derivatives
- 281 : AEX or Amsterdam derivatives
- 290 : Lisbon cash
- 291 : Lisbon derivatives
- 295 : Luxembourg

Status**Definition:**

Status code.

Permitted values :

- C : completed
- D : deleted

Matching timestamp**Definition:**

Timestamp of the matching of the trade (Trading timestamp).

Format : CCYYMMDDHHMMSS

C21 complete timestamp**Definition:**

Timestamp at which the trade leg has been stored in Clearing 21 database. This is the complete form of 20 characters.

Format : CCYYMMDDHHMMSSNNNNNN

Trade leg order number**Definition:**

Order number which has been matched and has generated this trade leg.

Blank for ETS trade-legs

Posting order number**Definition:**

Possibly, contains the CMF's client id when the CMF uses a TMF to execute an order.

For ETS trade-legs coming from an order : 16 first characters of the Buyer or Seller User Order Id

For ETS trade-legs coming from a quote : 12 last characters of the Quote Id

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Mailing commentDefinition:

Possibly, contains the trader's client id or the taxation indicator for the X/N products.

For ETS trade-legs coming from an order : remaining characters of the Buyer or Seller User Order Id

For ETS trade-legs coming from a quote : trade date related to the quote Id

Give-up sending memberDefinition:

Member code of the member who has sent the give-up.

Valued priceDefinition:

Valued price of the trade leg (taking into account accrued interest correction).

Format : +9(8)V9(10). (The first character of the field is always a plus).

Contango codeDefinition:

Specific code of the trade issued by NSCVL matching engine.

Permitted values :

- MEP : initiation of a lending/borrowing for SBF,
- REM : termination of a lending/borrowing for SBF.

Flat trade codeDefinition:

Flat trade code.

Permitted values :

V : Valued price has been forced.

Set to blank in case of a TLRf for derivatives clearing.

Payment currencyDefinition:

Payment currency code of the product family.

Quotation currencyDefinition:

Quotation currency code of the product family.

Total trade amountDefinition:

Total value of the trade.

Format : +9(13)V9(2). (The first character of the field is always a plus).

Mandatory in case of a TLRf for cash clearing.

Set to 0 in case of a TLRf for derivatives clearing.

Accrued interest amountDefinition:

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Value of the accrued interest.

Format : +9(13)V9(2). (The first character of the field is always a plus).

Mandatory in case of a TLRf for cash clearing.

Set to 0 in case of a TLRf for derivatives clearing.