

	LIFFE CONNECT® 8.0.3 Front Office Data		CLEARING 21® Derivatives		COMMENTS
Message Name	Order Attributes	Trade Attributes	Notice of trade leg creation (Private message 5011)		
			Field name	Position	
Derivatives Trading Code (ITM)	Yes	Yes			
Derivatives Clearing Code (TMF)			Trade leg owner	71	
Order number	Assigned by LIFFE CONNECT® at order submission	TRS Order ID	Trade Leg Order Number	242	This field contained 10 characters. The first character is the Host ID and the subsequent 7 characters are a truncated Order ID. These will be unique over a number of weeks (estimate 6-8 weeks), so it is remotely possible for an old GTC order to still exist with the same 7 digits as a new order, although highly unlikely that such order would be in the same instrument.
Trade Number Id		Yes	External trade ID	51	<p>The Trade ID is unique per day and per Clearing organisation. It should be noted that the External Trade ID is not related to the Trade ID returned in the CONNECT API. No reconciliation is therefore possible, however it is recommended that members use middle office applications and a combination of other order and trade data to achieve such reconciliation.</p> <p>Currently, the final three positions in the External Trade ID field is used to indicate the nature of the trade. LIFFE CONNECT® 8.0.3 will use the rightmost character for this purpose:</p> <ul style="list-style-type: none"> - one zero ('0') for central market trade - one nine ('9') for professional/block trades. <p>The current process for trade deletion will be applied also for LIFFE CONNECT® 8.0.3</p>
Trade Characteristics (price, etc.)	No (although will have equivalent order characteristics)	Yes	Yes		
Matching Timestamp	Order timestamp, London time	Trade timestamp, London Time	Matching Timestamp	214	

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Trader card reference	Trader Card Ref	Trader Card Ref	Posting order number	277	<p>This field contains 16 characters and is not mandatory, except for Prof Trades.</p> <p>For Prof Trades only:</p> <ul style="list-style-type: none"> - The first and second characters should be populated with hours past midnight (local time of the Trader) that the package was agreed. - The third and fourth characters should be populated with the minutes past the hour that the package was agreed - The fifth and sixth characters should be populated with the total number of legs in the package. This implies a limitation of ninety nine legs per package. - The seventh to the eleventh characters inclusive of the Package ID are free text for the ITM to enter a package identifier. <p>All these populations should be identical for every Prof Trade intention in a single package.</p> <p>In the case of a delta neutral trade with a cash underlying leg, ISVs should populate the Trader Card Reference field with suitable free text to identify the member performing the trade to any cash brokers who may deal with the underlying cash leg.-</p>

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Customer reference Id	Customer reference	Customer reference	Mailing comment	293	
Trade origin	Account code	Account code	Trade origin	203	The translation done from LIFFE CONNECT® 8.0 to CLEARING 21® is the following C (Client) → C (Client) H (House) → M (House) M (Market maker) → T (Market Maker)
Position account external ID	User specified field	User specified field	Position account external ID	262	Position Account to which business is posted can be defined in combination with the automatic posting of the posting code (value '1')
O/C Indicator	Open Close Indicator	Open Close Indicator	O/C Indicator	261	Posting action for an order in the clearing system (i.e. Open a position or Close a position).
Type of Clearing information	Posting code	Posting code	Type of Clearing information	259	** (blank) None 0 Pre-posting or Pre-give-up 1 Automatic posting 2 Automatic give-up

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Give-up destination member code	Trader or Member Allocation	Trader or Member Allocation	Give-up destination member code	323	<p>Together with the maintenance of PROF trades in LIFFE CONNECT® 8.0.3, a level of account authorisation (trade allocation) will also be managed in a similar way as SWITCH does.</p> <p>The information related to account authorisation is not provided directly but can be deduced by crossing the type of clearing information and how give up destination member code is populated. It is important to note that give up or delta neutral cannot be used simultaneously with account authorisation in LIFFE CONNECT® 8.0.3.</p> <p>The way the field give up destination member is populated in case of give up or account authorisation are the following ones:</p> <ol style="list-style-type: none"> 1. In case give up is requested at order level in CONNECT 8.0.3 (posting code value '2', account authorisation not allowed), this field contains the C21 destination member code to whom a give up request will be performed by C21 (except when an error occurs). A take up is required in C21 to finalise the transfer of the trade to the beneficiary owner. 2. In case account authorisation is selected at order level in CONNECT 8.0.3 (posting code can take value blank, '0' or '1', give up not allowed), this field is always populated with the executing C21 TMF code. Please, bear in mind that automatic posting (posting code value '1') is compatible with account authorisation. 3. In case no give-up nor account authorisation is requested at order level in CONNECT 8.0.3 (posting code value, blank, '0' or '1'), this field remains always blank.

For cash trade leg only in case of delta neutral

	CONNECT 8.0.3 Front Office Data		Derivatives Back Office	TCS Diff	Cash Back Office	COMMENTS
Message Name	Order Attributes	Trade Attributes	5011	Public Dissemination	5011	
Cash Trading code (Cash Mnemonic)						
Cash Clearing code (C21 Mnemonic)					Yes (unique per trading Member)	ID of the Derivatives trader not available on Cash Leg
TCS Trade Number				Yes	Yes	To be used only for calling Cash MO.
Delta Neutral flag	Yes	Yes				All DN trades are flagged, at trading level