

LCH.Clearnet SA

16 June 2014

Trade Leg Reconciliation Files (TLRF) - Service Improvement - Test and production dates confirmation

Dear Members,

LCH.Clearnet SA is pleased to inform you that Trade Leg Reconciliation Files (TLRF) will be improved as of **27 June 2014**.

As a reminder the TLFR is a daily file containing trade data and sent at the end of each business day. There are 2 kinds of TLRF, one for GCM and one for TMF.

TLRF File main information content:

- Trade legs coming from the cash trading systems,
- Trade legs coming from give-up
- Trade legs keyed-in by GUI,
- Trade legs corresponding to flat trade legs not coming from drawings,
- Trade legs coming from the exercise and assignment processing.

GCM files description reminder:

- 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.

TMF file quick description reminder:

- trade legs owned by this TMF

We are aiming at improving this TLRF file by providing our Members with 2 additional fields:

- CSD of reference (main depository) field
- Position Account field

New fields description table

| Field No | Field Name | Mandatory | Length | Position | Type | Description |
|----------|-----------------------------------|-----------|--------|----------|-------|--|
| 41 | Main depository of the instrument | Y | 30 | 457 | alpha | Main depository of the instrument (trading code). Permitted Values: Euroclear France Euroclear Belgium Euroclear Nederland National Bank of Belgium Euroclear Bank Interbolsa Clearstream Banking Luxembourg Euronext non Euroclear |
| 42 | Position Account Code | N | 15 | 487 | alpha | Position Account code of a pre-posting or a pre-give-up |
| 43 | Filler | Y | 11 | 502 | alpha | |

➤ **Tests and Production date**

- Free test will be available from 16 June 2014 on testing environment with a production date planned on **27 June 2014**.

➤ **Materials**

- All specifications and description files related to Equities business are available on the '**Member reports for the cash markets**' attached. This document will be available under LCH.Clearnet SA Equities secure area ([click here](#)) from 27 June 2014.

Should you need further details, please do not hesitate to contact your account manager.

Kind regards,

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