



EquityClear[®]

Real Time Confirmations

Clear thinking
Clear service
Clear solution

Table of Contents

1. INTRODUCTION	3
2. BUSINESS DESCRIPTION OF THE SERVICE	4
2.1 MESSAGE RECEIPT OPTIONS	4
2.2 MESSAGE CONTENT	4
2.3 EXCEPTIONS	6
2.3.1 <i>Rejected trades</i>	6
2.3.2 <i>Trade cancellation</i>	6
3. TECHNICAL MESSAGE SPECIFICATIONS	7
3.1 ISO15022 TRADE CONFIRMATION MESSAGE (MT518)	7
3.1.1 <i>Message Header</i>	7
3.1.2 <i>Message Body</i>	7
3.1.3 <i>Message Trailer</i>	9
3.1.4 <i>Notes</i>	9
3.2 FIX TRADE CAPTURE REPORT (AE)	11
3.2.1 <i>Notes</i>	13
3.2.1.1 <i>Header</i>	13
3.2.1.2 <i>Message Body</i>	13
3.2.1.3 <i>Message Trailer</i>	15
4. TECHNICAL INTERFACE SPECIFICATION	16
4.1 SWIFT	16
4.2 OTHER	16
4.2.1 <i>Connectivity</i>	16
4.2.2 <i>Transport</i>	16
5. APPENDIX: MESSAGE SAMPLES	17
5.1 SWIFT MT518 CONFIRMATION	17
5.2 FIXML 4.4 TRADE CAPTURE REPORT (AE)	18
5.3 FIXML 5.0 SP1 TRADE CAPTURE REPORT (AE)	18

The copyright in this work is vested in LCH.Clearnet Ltd and is issued in confidence for the purpose for which it is supplied. It must not be reproduced in whole or in part or used for tendering or manufacturing purposes except under an agreement or with the consent in writing of LCH.Clearnet Ltd and then only on the condition that this notice is included in any such reproduction. No information as to the contents or the subject matter of this document or any part thereof arising directly or indirectly there from shall be given orally or in writing or communicated in any manner whatsoever to any third party being an individual firm or employee thereof without the prior consent in writing of LCH.Clearnet Ltd.

© 2009 LCH.Clearnet Ltd.

1. INTRODUCTION

LCH.Clearnet is investing in new member services, improving and increasing the information flow between itself and its members. Real time messaging using industry standards is one such area of expansion.

The EquityClear service has been enhanced in 2009 to provide members with the option to receive real time trade confirmations. The confirmations are of trades LCH.Clearnet has validated and registered for clearing, providing clarity to members.

The trade confirmations are offered using industry recognised message standards.

- ⦿ ISO 15022 Trade Confirmations (MT518)
- ⦿ FIX Trade Capture Report (AE).

The messages are available over the LCH.Clearnet 'Group Member Access(GMA) managed Network Service' provided by BTRadianz or over SWIFT.

The service will cover all product types and markets cleared by EquityClear:

- ⦿ Markets: London Stock Exchange IOB, SIX Swiss Exchange, Equiduct, PLUS Markets and other markets as they come on stream including Chi-x, BATS, Turquoise, NYSE Arca.
- ⦿ Products: Single company equities, Exchange Traded Funds (ETFs), Exchange Traded Commodities (ETCs), Real estate investment trusts (REITs)

The EquityClear service product scope is being extended to clear Contracts for Difference (CFDs) .

Members will have flexibility to choose the products and markets for which they receive confirmations.

It is expected that the real time message service benefits will be realised by:

- ⦿ General Clearing Members (GCMs), to have visibility of the trades being executed by their Non-Clearing Members (NCMs), to which they become principal counterparty, and to risk manage these accordingly;
- ⦿ Clearing Members, to generally have visibility of the trades to which they become principal counterparty

The purpose of this document is to fully describe this service extension, providing:

- ⦿ A business description of the service.
- ⦿ The technical message specifications.
- ⦿ The technical interface infrastructure.

All existing information provided to members will remain. Details are provided in the 'Extranet Member Report Formats' document which can be found on our website at http://www.lchclearnet.com/Images/extranet_member_report_formats_tcm6-46316.pdf.

2. BUSINESS DESCRIPTION OF THE SERVICE

2.1 Message receipt options

Members can choose to receive trade confirmations based on the following criteria:

- ⦿ Member account (Member mnemonic + House or Client)
- ⦿ Trade source (i.e. market)
- ⦿ Instrument type [current products (or others for future use)]
- ⦿ Member sub-type [standard member (or others for future use)]

For each set of criteria, the member can further specify:

- ⦿ the message format
 - ⦿ ISO 15022 Trade Confirmations (MT518), or
 - ⦿ FIX Trade Capture Report (AE)
- ⦿ a destination identifier for the message, generally a BIC (Bank Identification Code). This will be used to action the member's delivery requirement, being either:
 - ⦿ to route the MT518 message via SWIFT to the BIC, or
 - ⦿ to route the message via BTRadianz.

2.2 Message content

Each trade confirmation message will be sent on a real time basis as soon as the trade has been validated and registered.

Each message will contain the following information.

Data item	Description	Mandatory ¹	Note (see below)	Data Item ID ²
Trade Source ID	Unique reference for the "Trade Source"	Y	1	A
Trade ID	"Trade Source" trade reference	Y	2	B
Trade Date	Date on which the trade was executed	Y		C
ISD	Intended Settlement Date	Y		E
Equity Instrument	Equity identifier	Y	3	F
Quantity	Number of shares traded	Y		G
Trade Price	Price and currency at which the trade was executed	Y	4	H
Consideration	Rounded amount and currency	Y	5	I
Trade Type Code	Type of trade	Y	6	J

¹ Mandatory: Yes, the data will always be provided. No, the data will only be provided if it exists.

² Used to cross reference the interface message fields in section 3.

Data item	Description	Mandatory ¹	Note (see below)	Data Item ID ²
Contra Reference	Trade ID of the original trade	N	7	K
Dealing Firm ID (Buy)	Dealing Firm identifier in "Trade Source"	Y	8	P
Dealing Capacity (Buy)	Legal capacity in which dealing firm ID has executed the trade. (Agency or Principal)	Y		Q
Dealing Firm Order Reference (Buy)	Reference attached to the order on input.	N		R
Clearing Account (Buy)	Member mnemonic and sub-account	Y		S
Dealing Firm ID (Sell)	Dealing Firm identifier in "Trade Source"	Y	8	V
Dealing Capacity (Sell)	Legal capacity in which dealing firm ID has executed the trade. (Agency or Principal)	Y		W
Dealing Firm Order Reference (Sell)	Reference attached to the order on input.	N		X
Clearing Account (Sell)	Member mnemonic and sub-account	Y		Y

Notes

1. Generally, the ISO Market Identification Code.
2. This will at least be unique per trade source, per trade date.
3. The ISIN.
4. The currency will be identified by its ISO code.
5. The settlement consideration to the appropriate number of decimal places settleable for the currency (e.g. 2 d.p. for GBP, being pence) and the ISO currency code.
6. The trade types are:
 - a. Cash equity order book
 - b. Cash equity off order book
 - c. [Further types in the future]
7. Where the trade is a contra (reversal) of an earlier trade, the original Trade ID will be provided if supplied by the trade source.
8. The unique identifier provided by the trade source. Often, but not necessarily, a BIC.

2.3 Exceptions

2.3.1 Rejected trades

It is very rare for trades to be rejected. In this case the trade is not registered by LCH.Clearnet and hence no trade confirmation will be sent out to members. It will be for the trade source to manage the trade outside of CCP clearing.

2.3.2 Trade cancellation

The current offering does not support the confirmation of trades received as cancellations. However, if there is member demand we would look to add this facility. Please note that trade reversals/contras are received as new trades and confirmations for these will be sent.

3. TECHNICAL MESSAGE SPECIFICATIONS

3.1 ISO15022 Trade Confirmation Message (MT518)

3.1.1 Message Header

Field Name	Type	Format	Description
Basic Header (Block 1)	Section	{1:	
Application Identifier	String	F	The Application Identifier identifies the application within which the message is being sent or received.
Service Identifier	String	01	The Service Identifier consists of 2 numeric characters. It identifies the type of data that is being sent or received.
LT Identifier	String	12!x	This 12-character SWIFT address, given in the Basic Header Block, is the address of the sending LT for input messages or of the receiving LT for output messages, and includes the Branch Code.
Session Number	String	0000	Not used (populated with 0000).
Sequence Number	String	000000	Not used (populated with 000000).
Block 1 End	Section End	}	
Application Header Output (Block 2)	Section	{2:	
Input / Output Identifier	String	I	Will always be "I" for input message.
Message Type	String	518	The Message Type consists of 3 digits which define the MT number of the message being input.
Receiver's address	String	12!x	This address is the 12-character SWIFT address of the receiver of the message, but with a LT Code of 'X'. It defines the destination to which the message should be sent. The Branch Code is mandatory and will be validated. The default of 'XXX' may be used.
Message Priority	String	N	This character defines the priority with which a message is delivered. Always set to "N" for normal.
Block End	Section End	}	

Note: Block 3 (User Header) is not sent by LCH.Clearnet in the message header.

3.1.2 Message Body

Status	Tag	Qualifier	Detailed Field Name	Content/Option	Business Data Item	Note
Mandatory Sequence A General Information						
M	16R		Start of Block	GENL		

Status	Tag	Qualifier	Detailed Field Name	Content/Option	Business Data Item	Note
M	20C	SEME	Sender's Reference	:SEME//16x		1
M	23G		Function of the Message	:NEWM		
M	22F	TRTR	Transaction Type Indicator	:TRTR/LCHL/4!c	J	2
-----> Repetitive Mandatory Subsequence A1 Linkages						
M	16R		Start of Block	LINK		
M	20C	4!c	Reference	:4!c//16x	B, K	3
M	16S		End of Block	LINK		
-----! End of Subsequence A1 Linkages						
M	16S		End of Block	GENL		
End of Sequence A General Information						
Mandatory Sequence B Confirmation Details						
M	16R		Start of Block	CONFDET		
M	98A	SETT	Settlement Date	:SETT//YYYYMMDD	E	
M	98C	TRAD	Trade Date	:TRAD//YYYYMMDD	C	
M	90B	DEAL	Deal Price	:DEAL//ACTU/3!a15d	H	
M	94B	TRAD	Place of Trade	:TRAD/EXCH/30x	A	4
M	19A	SETT	Settlement Amount	:SETT//3!a15d	I	
M	22H	BUSE	Buy / Sell Indicator	:BUSE//4!c		
M	22H	PAYM	Payment indicator	:PAYM//APMT		
-----> Repetitive Mandatory Subsequence B1 Confirmation Parties (Once for Buyer and once for Seller)						
M	16R		Start of Block	CONFPRTY		
M	95R	4!c	Party	:4!c/LCHL/34x	P, V	5
O	20C	PROC	Processing Reference	:PROC//16x	R, X	6
O	70C	PACO	Narrative	:PACO//4*35x	S, Y	7
M	22F	TRCA	Party Capacity Indicator	:TRCA/[8c]/4!c	Q, W	8
M	16S		End of Block	CONFPRTY		
-----! End of Repetitive Mandatory Subsequence B1 Confirmation Parties						
M	36B	CONF	Quantity of Financial Instruments	:CONF//UNIT/15d	G	
M	35B		Identification Of Financial Instrument	ISIN1!e12!c	F	
M	16S		End of Block	CONFDET		
End of Sequence B Confirmation Details						

M = Mandatory, O = Optional, C = Conditional

Note – Mandatory fields in optional sequences must be present if the sequence is present, otherwise they are not allowed.

3.1.3 Message Trailer

Field Name	Type	Format	Description
Trailer (Block 5)	Section	{5:	This block is for SWIFT system use.
MAC	String	{MAC:8!n}	Message Authentication Code calculated based on the entire contents of the message using a key that has been exchanged with the destination and a secret algorithm.
Checksum	String	{CHK:12!x}	Checksum calculated for all message types.
Block End	Section End	}	

3.1.4 Notes

1. Sender's Reference

Format :20C::SEME//16x

Description

This field contains a unique identifier for the message. This is generated by LCH.Clearnet.

Although SWIFT allows for up to 16 characters, the LCH message reference will always be 11 characters, of format:

“xaaannnnnnn”

Where x = “I” for cash equity trade confirmations.

2. Trade Transaction Type Indicator

Format :22F::TRTR/LCHL/4!c (Qualifier) (Data Source Scheme) (Indicator)

Description

This field will contain one of the following values:

- TRTR//TRAD to indicate a cash equity order book trade
- TRTR/LCHL/OFTR to indicate a cash equity off order book trade

3. Reference

Format :20C::4!c//16x

Description

Qualifier	Status	Description
COMM	M	This field specifies the source system's trade reference for this trade.
PREV	O	This field specifies the reference of the original trade that has been reversed (as a result of a contra trade) or cancelled. This field will only be present for contra trades or trade cancellations.

4. Place of Trade

Format :94B::TRAD//EXCH/30x

Description

This field contains the identifier for the trade source or trading system from which the trade originated (usually its MIC code) and its associated market, if applicable.

e.g. :94B::TRAD//EXCH/XVTX

5. Party (Buyer / Seller)

Format :95R::4!c/LCHL/34x (Qualifier) (Data Source Scheme) (Proprietary Code)

Description

Qualifier	Status	Description
BUYR	M	This field/subsequence specifies the Buyer of the trade
SELL	M	This field/subsequence specifies the Seller of the trade.

The Party ID for LCH.Clearnet will be LCHLGB2E.

e.g. :95R::BUYR/LCHL/LCHLGB2E

6. Processing Reference

Format :20C::PROC//16x

This field will contain the source system's order reference for the trade party specified in 95R. This field will only be present where the order reference has been provided by the source system. This field will not be present where the trade party is LCH.Clearnet.

7. Party Information

Format :70C::PACO//4*35x

Description

This field contains the Clearing Account (member mnemonic and sub-account)

e.g. :70C::PACO//SGCA/MNEH

8. Party Capacity Indicator

Format :22F::TRCA//4!c (Qualifier) (Indicator)

Description

The valid values are:

- TRCA//PRIN to indicate that the party is trading as Principal
- TRCA//AGEN to indicate that the party is trading as an Agent

3.2 FIX Trade Capture Report (AE)

This specification is for the supported formats of FIX 4.4, FIX 5.0 (SP1), FIXML 4.4 and FIXML 5.0 (SP1).

Most FIX fields, FIXML tags and their contents are common to versions 4.4 and 5.0 (SP1). Where there are differences the 5.0 (SP1) alternative is shown in square brackets [].

Message Header part:

Status	Tag	FIX Detailed Field Name	Data Type	FIXML 5.0 Message Tag	Content/Option	Business Data Item	Note
M	8	BeginString	String		FIX.4.4 [FIXT.1.1]		
M	9	BodyLength	Length (int)				
M	35	MsgType	String	@MsgTyp	AR		
M	52	SendingTime	UTCTimestamp (String - YYYYMMDD- HH:MM:SS)	@Snt			
M	49	SenderCompID	String	@SID	LCH.C		1
M	56	TargetCompID	String	@TID	BIC of Member		2
O	50	SenderSubID	String	@SSub	ECL		3
M	34	MsgSeqNum	SeqNum (int)	@SeqNum			4

Message Body part:

Status	Tag	FIX fields	Data Type	FIXML 5.0 Message Tag	Content/Option	Business Data Item	Note
M	571	TradeReportID	String	@RptID			5
M	17 (1003)	ExecID [TradeID]	String	@ExecID [@TrdID]		B	6
M	487	TradeReportTransType	int	@TransTyp	0		7
M	828	TrdType	int	@TrdTyp	0		
O	58 [1126]	Txt [OrigTradeID]	String	RptSide/@Txt [@OrigTrdID]		K	
M	150	ExecType	Char	@ExecTyp			8
M	30	LastMkt	String	@LastMkt		A	9
M	75	TradeDate	LocalMktDate	@TrdDt		C	
O	381	GrossTradeAmt	float	RptSide/@ GrossTrdAmt [@GrossTrdAmt]		I	
M	60	TransactTime	UTCTimestamp (String - YYYYMMDD- HH:MM:SS)	@TxnTm			10
O	64	SettlDate				E	
O	570	PreviouslyReported	Y/N	@PrevlyRpted	N		

Status	Tag	FIX fields	Data Type	FIXML 5.0 Message Tag	Content/Option	Business Data Item	Note
M	32	LastQty	Qty (float)	@LastQty		G	
M	31	LastPx	Price (float)	@LastPx		H	
Instrument Block							
M	55	Symbol	String (ISIN)	@Sym		F	
M	58	Text	String	Evt/@Txt		J	11
End Instrument Block							
TrdCapRptSideGrp Block (Buy)							
M	54	Side	Char	@Side	2		
O	37	OrderId	String	@OrdID		R	
O	1	Account	String	@Acct		S	12,16
M	528	OrderCapacity	Char	@Cpcty		Q	14,16
M	15	Currency	Currency	@Ccy		I	16
O	120	SettlCurrency	Currency	@SettlCcy		I	16
Parties Block (Buy)							
M	448	PartyID	String	@ID		P	13
M	447	PartyIDSource	Char	@Src	D		
M	452	PartyRole	int	@R	1 or 4		15
End Parties Block (Buy)							
End TrdCapRptSideGrp Block (Buy)							
TrdCapRptSideGrp Block (Sell)							
M	54	Side	Char	@Side	2		
O	37	OrderId	String	@OrdID		X	
O	1	Account	String	@Acct		Y	12,16
M	528	OrderCapacity	Char	@Cpcty		W	14,16
M	15	Currency	Currency	@Ccy		I	16
O	120	SettlCurrency	Currency	@SettlCcy		I	16
Parties Block (Sell)							
M	448	PartyID	String	@ID		V	13
M	447	PartyIDSource	Char	@Src	D		
M	452	PartyRole	int	@R	1 or 4		15
End Parties Block (Sell)							
End TrdCapRptSideGrp Block (Sell)							

Message Trailer part:

Status	Header/Body/Trailer	FIX fields	Data type	FIXML 5.0 message tag	Business Data Item	Note
M	10	Checksum				17

3.2.1 Notes

N.B. All raw FIX message fields follow the same format of name-value pairs of field number=value, delimited by the escape character <SOH> (0x1) e.g. 49=LCH.C<SOH> where value is of the data type specified in the tables above. Further information on FIX data types can be found at <http://www.fixprotocol.org/FIXimate3.0/>.

3.2.1.1 Header

1. SenderCompID
Description
Sender Comp ID is LCH.C
2. TargetCompId
Description
Target Comp ID is the Member ID (BIC value)
3. SenderSubID
Description
Sender Sub ID is ECL system
4. MsgSeqNum
Description
Integer message sequence number generated by EquityClear

3.2.1.2 Message Body

5. TradeReportID
Description
Unique identifier of the Trade Capture Report that this message confirms
6. ExecID
Description
The trade source will populate this field with its reference number for this trade
7. TradeReportTransType
Description
Value for the Trade capture message is "0"
8. ExecType
Description
Describes the specific ExecutionRpt. EquityClear will populate this with:
 - Accepted: "3"

9. LastMktDescription

This field contains the identifier for the trade source or trading system from which the trade originated (usually its MIC code) and its associated market, if applicable.

e.g. XVTX

10. TransactTimeDescription

The date will be shown (as for the TradeDate) but the time will always show as 00:00:00.

11. TextDescription

This field will contain one of the following values:

- TRAD to indicate a cash equity order book trade
- OFTR to indicate a cash equity off order book trade

12. AccountDescription

This field contains the Clearing Account (member mnemonic and sub-account)
e.g. MNEH

13. PartyIDDescription

The Party ID for LCH.Clearnet will be LCHLGB2E.

14. OrderCapacityDescription

This field will contain one of the following values:

- P to indicate a principal trade
- A to indicate an agency trade

15. PartyRoleDescription

This field describes the party's role in the trade, possible values are:

- 1 Executing Firm
- 4 Clearing Firm

16. Non LCH.C SideDescription

These fields only appear on the non LCH.C side of the trade. If this field is marked mandatory then it is this side of the trade only where it is required.

3.2.1.3 Message Trailer

17. CheckSum

Description

Always unencrypted, always the last field in message.

4. TECHNICAL INTERFACE SPECIFICATION

The following connectivity, transport and security options will be available.

4.1 SWIFT

The standard SWIFT infrastructure can be used to receive the SWIFT MT518 Trade Confirmation messages.

4.2 Other

4.2.1 Connectivity

Members can connect to LCH.Clearnet Ltd via the following:

- Managed Network Service, provided by BT Radianz
- Virtual Private Network (VPN)

Both options are secure and encrypted, the BT Radianz service offering including VPN.

The capacity to add the trade confirmation volumes will need to be assessed.

4.2.2 Transport

The following message types will be available over WebSphere MQ Series protocol:

- ISO15022 MT518 Trade Confirmation messages
- FIXML 4.4 and FIXML 5.0 (SP1)

FIX 4.4 messages will be available over the FIX 4.4 protocol.

FIX 5.0 (SP1) messages will be available over the FIX T1.1 protocol.

5. Appendix: Message Samples

5.1 SWIFT MT518 Confirmation

```
{1:F01LCHLGB2EAVTX1116779246}{2:05180800081210XXXXGB21XXX
11167792460812100800N}{4:
:16R:GENL
:20C::SEME//MABCD123456
:23G:NEWM
:22F::TRTR/LCHL/TRAD
:16R:LINK
:20C::COMM//12DC6D900010C8CD
:16S:LINK
:16R:LINK
:20C::PREV//12SC7F9P0010D9LL
:16S:LINK
:16S:GENL
:16R:CONFDET
:98A::SETT//20081215
:98A::TRAD//20081210
:90B::DEAL//ACTU/GBP1,25
:94B::TRAD//EXCH/XVTX
:19A::SETT//GBP5260,5
:22H::BUSE//BUYI
:22H::PAYM//APMT
:16R:CONFPTY
:95R::SELL/LCHL/LCHLGB2E
:22F::TRCA//PRIN
:16S:CONFPTY
:16R:CONFPTY
:95R::BUYR/LCHL/XXXXGB21XXX
:20C::PROC//REF12345
:70C::PACO//SGCA/AAAH
:22F::TRCA//PRIN
:16S:CONFPTY
:36B::CONF//UNIT/4500,
:35B:ISIN GB0009236919
:16S:CONFDET
-}{5:{CHK:919885FDFDA1}{MAC:00000000}}
```

5.2 FIXML 4.4 Trade Capture Report (AE)

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML xmlns="http://www.fixprotocol.org/FIXML-4-4"
  xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
  xsi:schemaLocation="http://www.fixprotocol.org/FIXML-4-4 ">
  <TrdCaptRpt RptID="M00000012345678" ExecID="12DC6D900010C8CD"
    TransTyp="0" TrdTyp="0" ExecTyp="3" LastQty="4500.0" RptTyp="0"
    LastPx="1.25" LastMkt="XVTX" TrdDt="2008-12-10"
    TxnTm="2008-12-10T00:00:00.0Z" SettlDt="2008-12-15" PrevlyRpted="N">
    <Hdr Snt="2008-12-10T13:55:00.0Z" SID="LCHLGB2E"
      TID="BARCGB33XXX" SeqNum="987654321123456789" SSub="ECL" />
    <Instrmt Sym="GB0009236919">
      <Evnt Txt="TRAD" />
    </Instrmt>
    <RptSide Side="1" OrdID="REF12345" SettlCcy="GBP" Ccy="GBP"
      Txt="12SC7F9P0010D9LL" Cpcty="P" Acct="BCSH"
      GrossTrdAmt="5260.50">
      <Pty ID="BARCGB33XXX" R="1" Src="B" />
    </RptSide>
    <RptSide Side="2" Cpcty="P" OrdID="REF12345">
      <Pty ID="LCHLGB2E" R="4" Src="B" />
    </RptSide>
  </TrdCaptRpt>
</FIXML>
```

5.3 FIXML 5.0 Sp1 Trade Capture Report (AE)

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML xmlns="http://www.fixprotocol.org/FIXML-5-0-SP1"
  xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
  xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-spl">
  <TrdCaptRpt RptID="M00000012345678" TrdID="12DC6D900010C8CD"
    TransTyp="0" TrdTyp="0" ExecTyp="3" LastQty="4500.0" LastPx="1.25"
    LastMkt="XVTX" TrdDt="2008-12-10" PrevlyRpted="N"
    TxnTm="2008-12-10T00:00:00.0Z" SettlDt="2008-12-15" TrdHandlInst="0"
    GrossTrdAmt="5260.50" OrigTrdID="12SC7F9P0010D9LL">
    <Hdr Snt="2008-12-10T13:55:00.0Z" SID="LCHLGB2E"
      TID="BARCGB33XXX" SeqNum="987654321123456789" SSub="ECL" />
    <Instrmt Sym="GB0009236919">
      <Evnt Txt="TRAD" />
    </Instrmt>
    <RptSide Side="1" OrdID="REF12345" SettlCcy="GBP" Ccy="GBP"
      Cpcty="P" Acct="BCSH" >
      <Pty ID="BARCGB33XXX" R="1" Src="B" />
    </RptSide>
    <RptSide Side="2" Cpcty="P" OrdID="REF12345">
      <Pty ID="LCHLGB2E" R="4" Src="B" />
    </RptSide>
  </TrdCaptRpt>
</FIXML>
```