

FICC GSD Requirements to Support SWIFT Inbound and Outbound Batch File Transmission to the DVP Application

Purpose

As indicated in documents related to GSD DVP Interactive Messaging for Real-time Comparison, participants will have the ability to submit trades in batch, as well as receive batch output, using SWIFT formats. This document details those specifications required for both participant submission and receipt of batch files supporting SWIFT layouts.

Background

The application used to receive and route data from participants, DATATRAK, is different from that which sends out data to participants, AUTOROUTE. The header/trailer requirements for each application are different.

File Structure

- **Inbound to GSD DVP-** each file of SWIFT formatted records received from participants must contain the following structure:
 - DATATRAK Header
 - Application Header
 - Data Records/Transactions
 - Application Trailer
 - DATATRAK Trailer

- **Outbound to Participants-** files of SWIFT messages sent from GSD DVP to participants will have the following structure:
 - AUTOROUTE Header (Optional- based on participant election)
 - Application Header
 - Data Records/Transactions
 - Application Trailer

Changes to Layouts

Please note that, in an attempt to make inbound and outbound processing consistent, the following changes were made to support SWIFT- in and out files. Header and Trailer formats/requirements can be different based on the content of the file.

- Application header and trailer records will need to be placed on all inbound as well as outbound SWIFT files.
- Application headers as well as application trailers, will have similar, though not identical, formats on inbound and outbound files, and will be populated differently based on the direction of the file. All application headers and trailers will be 80 byte records.
- DATATRAK headers and trailers on files inbound to GSD DVP consist of a minimum of 65 and 26 bytes, respectively.
- AUTOROUTE headers on outbound files sent to participants are fixed-format records consisting of 133 bytes.

Delimiters

- **Data Record Delimiters-** It should be noted that for submission to GSD DVP, each SWIFT message should consist of one line of data, with tag/field delimiters (carriage return line feeds (i.e., CRLF)) embedded in each record line. Each record/line should end with a "CRLF-", followed by a CRLF to begin the following record on the next line.

Layouts

The layouts provided in this document are as follows:

- Inbound to GSD DVP
 - DATATRAK Header
 - DATATRAK Trailer
 - Application Header
 - Application Trailer
- Outbound to Participant
 - AUTOROUTE Header
 - Application Header
 - Application Trailer

Questions regarding any of the layouts included in this document should be directed to your Relationship Manager.

DTCC

Inbound to GSD DVP

DATATRAK HEADER					Header
When the data file is fixed-length, the header has the same record length as the data records. For a variable-length file, a minimum header length of 65 bytes is required.					
Description	Length	Start	End	Type	Comments
Constant 1	5	1	5	A/N	'HDR.S'
DATATRAK Sysid	5	6	10	A/N	System Identifier SWIFT-in Production = 62326 SWIFT-in Test = 42326
Constant 2	2	11	12	A/N	'.E' (period, E)
Constant 3	2	13	14	A/N	'00'
Constant 4	2	15	16	A/N	'.C' (period, C)
Originator	4	17	20	A/N	Submitter
Constant 5	2	21	22	A/N	'.S' (period, S)
Suboriginator	4	23	26	A/N	Submitted for Broker
Submission Date	8	27	34	A/N	MMDDCCYY
File Description	25	35	59	A/N	SWIFT-in Production = 'GSCC ISO EDIT' SWIFT-in Test = 'TEST GSCC ISO EDIT'
Multi Batch Indicator	1	60	60	A/N	No Multi Batch = Space N = Multi Batch, Not Last Y = Multi Batch, Last
Multi Batch Number	3	61	63	N	No Multi Batch = Spaces Multi Batch = Sequential # starting with 001
Future Use	1	64	64	A/N	Reserved
Variable Length Record Indicator	1	65	65	A/N	Variable Length = '*' Fixed Length = Space All SWIFT message files should contain variable length records.
Future Use	15	66	80	A/N	Spaces
As of 09/14/11					END OF RECORD

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Inbound to GSD DVP

DATATRAK TRAILER					Trailer
When the data file is fixed-length, its trailer record, if present, has the same record length as the data records. A trailer present for a variable length file has a minimum length of 26 bytes.					
Description	Length	Start	End	Type	Comments
Constant 1	5	1	5	A/N	'END.S'
DATATRAK Sysid	5	6	10	A/N	System Identifier SWIFT-in Production = 62326 SWIFT-in Test = 42326
Constant 2	2	11	12	A/N	'E'
Constant 3	2	13	14	A/N	'00'
Constant 4	2	15	16	A/N	'C'
Originator	4	17	20	A/N	Submitter
Constant 5	2	21	22	A/N	'S'
Suboriginator	4	23	26	A/N	Submitted for Broker
Record Count	7	27	33	N	Optional Field. Count of data file records.
Future Use	1	34	34	A/N	Space
Expanded Record Count	9	35	43	N	Optional Field. Count of data file records.
Future Use	37	44	80	A/N	Spaces
As of 09/14/11					END OF RECORD



Inbound to GSD DVP

APPLICATION HEADER RECORD

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
CONSTANT	6	1	6	A/N	ALWAYS = "HEADER"
DESTINATION	4	7	10	A/N	ALWAYS = GSCC
APPLICATION	4	11	14	A/N	"TRRS"
FILLER	4	15	18	A/N	RESERVED FOR FUTURE USE
SOURCE NAME	4	19	22	A/N	GSCC PARTICIPANT ID
FILE FORMAT	8	23	30	A/N	ALWAYS = "SWIFT "
DATE/TIME	22	31	52	A/N	DD-MMM-YYYY HH:MM:SS.H 19-JAN-2000 10:45:15.2
FILLER	28	53	80	A/N	RESERVED FOR FUTURE USE

APPLICATION TRAILER RECORD

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
TRAILER ID	5	1	5	A/N	ALWAYS = 'TRAIL'
RECORD COUNT	5	6	10	N	TOTAL NUMBER OF TRANSACTIONS/DATA RECORDS IN FILE
FILLER	22	11	32	A/N	ALWAYS = SPACES
SUBMITTING FIRM	4	33	36	N	GSCC PARTICIPANT ID
FILLER	44	37	80	A/N	ALWAYS = SPACES



Outbound to Participant- AUTOROUTE header

AUTOROUTE HEADER RECORD -- Original Format
REVISION DATE : 11/05/2005

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
Header ID	6	1	6	A/N	Always = 1TRANS
Application Date	8	7	14	NUM	CCYYMMDD (year,month,day) This is the processing date.
Reserved	2	15	16		Do not use
Product Number	3	17	19	NUM	Production SWIFT comparison output = 016 Test SWIFT comparison output = 016
Product Description	20	20	39	A/N	Alpha Product Description Production SWIFT comparison output = 'GSCC ISO MRO' Test SWIFT comparison output = 'TEST GSCC ISO MRO'
Reserved	3	40	42		Do Not Use
Reserved	1	43	43		Do Not Use
Multi-Cycle Transmission Counter	2	44	45	A/N	01-99 Logical multi-cycle count of the job sent, or Spaces = Not multi-cycle
Poss Dupe Indicator	1	46	46	A/N	Space = original transmission 1 = Poss Dupe from DTCC
Product ID	8	47	54	NUM	8-digit code issued to identify the report or file Production SWIFT comparison output = 08171016 Test SWIFT comparison output = 08981016
Application's Multi-Cycle Counter	2	55	56	NUM	1, 2, ..., 97 = Applications which provide more than one output per day have a sequential number for each output. Final output cycle number for a day = 98. Spaces = Not multi-cycle
Recipient ID	7	57	63	A/N	This code is assigned to the destination of this transmission. It normally begins with the four-digit broker ID number.
Constant	1	64	64	NUM	Always = 0 (zeros) (Contains other values for internal distribution)
Record Count	9	65	73	NUM	Number of data records or print lines that follow
Sender ID	4	74	77	A/N	DTCC
Constant	3	78	80	A/N	Always = CDT Last field of 80-byte RJE header
Reserved	1	81	81		Do not use
Date Created	8	82	89	A/N	MMDDCCYY
Reserved	3	90	92		Do not use
Time Created	5	93	97	A/N	HH:MM
Reserved	4	98	101		Do not use
Constant	3	102	104	A/N	Always = RDT
Reserved	1	105	105		Do not use
Date released	8	106	113	A/N	MMDDCCYY File transmission date
Reserved	3	114	116		Do not use

DTCC

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
Time released	5	117	121	A/N	HH:MM File transmission time
Reserved	12	122	133		Do not use
					END OF RECORD



Outbound to Participant from DVP

APPLICATION HEADER RECORD

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
CONSTANT	6	1	6	A/N	ALWAYS = "HEADER"
SOURCE NAME	4	7	10	A/N	"GSCC"
APPLICATION	4	11	14	A/N	"TRRS"
FILLER	4	15	18	A/N	RESERVED FOR FUTURE USE
DESTINATION NAME	4	19	22	A/N	GSCC PARTICIPANT ID
FILE FORMAT	8	23	30	A/N	ALWAYS = "SWIFT "
DATE/TIME	22	31	52	A/N	DD-MMM-YYYY HH:MM:SS.H 19-JAN-2000 10:45:15.2
FILLER	28	53	80	A/N	RESERVED FOR FUTURE USE

APPLICATION TRAILER RECORD

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
TRAILER ID	5	1	5	A/N	ALWAYS = "TRAIL"
RECORD COUNT	5	6	10	N	TOTAL NUMBER OF TRANSACTIONS/DATA RECORDS IN FILE
FILLER	5	11	15	N	RESERVED FOR FUTURE USE
PARTICIPANT ID	4	16	19	N	GSCC PARTICIPANT ID
DATE	11	20	30	A/N	DD-MMM-YYYY 19-JAN-2000
FILLER	50	31	80	A/N	ALWAYS = SPACES