

## **File Transmission Layouts for Compressed Open Commitment Report RJE Format**

### **Purpose**

The Compressed Open Commitment Report is a condensed listing of all open trades.

### **Frequency**

Daily

\*All records are of equal length--80 bytes.

\*There are 7 different record types, each uniquely identified by card code, as follows;  
card codes 01 thru 07 & 99.

\*The end of the report is signified by the 99 or 'Trailer' record.

### **ACCOUNT/REPORT HEADER RECORD (CARD CODE 01)**

(1 physical record per logical)

Control record which signifies the beginning of the report for a given account. Contains recipient account and report identification items.

### **CUSIP / CLASS HEADER RECORD (CARD CODE 02)**

(2 physical records per logical record)

Control record that signifies settlement year, month, CUSIP and CUSIP description headings.

### **DEALER TCR/CAN DETAIL RECORD (CARD CODE 03)**

(2 physical records per logical record)

Detail record containing an error code and message pertaining to the previous TCR or CAN record.

### **TCR/CAN SPECIAL INSTRUCTIONS RECORD (CARD CODE 04)**

(2 physical records per logical record)

Detail record containing a SPI code (and error code and message where appropriate) pertaining to the previous TCR or CAN Record.

**CUSIP / CLASS FOOTER RECORD (CARD CODE 05)**

(2 physical records per logical record)

Detail record containing a single NOS detail record.

**REPORT FOOTER RECORD (CARD CODE 06)**

(3 physical record per logical record)

Detail record containing an error code and message pertaining to the previous NOS Record.

**BROKER TCR/CAN DETAIL RECORD (CARD CODE 07)**

(2 physical records per logical record)

Detail record containing an error code and message pertaining to the previous TCR or CAN record.

**TRAILER CONTROL RECORD (CARD CODE 99)**

(1 physical record per logical record)

Trailer record indicates the end of the report for the recipient account.

FILE TRANSMISSION LAYOUT - COMPRESSED OPEN COMMITMENT - RJE FORMAT - HEADER RECORD

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-OCC-DT1-CARD-CODE	2	A/N	PIC X(02).	Header Record, Card Code = '01'
RPT-OCC-DT1-RPT-ID	8	A/N	PIC X(08).	Report ID = 'MB4891-A'
RPT-OCC-DT1-ACC-AGG-ID				
RPT-OCC-DT1-PARTICIPANT-ID	3	N	PIC 9(03).	Participant ID
RPT-OCC-DT1-AGG-NBR	2	A/N	PIC 9(02).	Aggregate
RPT-OCC-DT1-ACCOUNT	4	A/N	PIC X(04).	Account Symbol
RPT-OCC-DT1-PARTICIPANT-NAME	40	A/N	PIC X(40).	Participant Name
RPT-OCC-DT1-BUS-DATE	8	A/N	PIC X(08).	Date of Report (YYYYMMDD)
RPT-OCC-DT1-PASS	1	A/N	PIC X(01).	Pass Indicator (A=Morning or P=Evening)
FILLER	<u>12</u>	A/N	PIC X(12).	Filler
	<u>80</u>			

FILE TRANSMISSION LAYOUT - COMPRESSED OPEN COMMITMENT - RJE FORMAT - CUSIP / CLASS HEADER RECORD

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-OCC-DT2-CARD-CODE	2	A/N	PIC X(02).	CUSIP Header, Card Code = '02'
RPT-OCC-DT2-SEQUENCE-NO	1	A	PIC X(01)	Physical Record Sequence = 1
RPT-OCC-DT2-STTL-YY	4	A/N	PIC X(04).	Settlement Year (YYYY )
RPT-OCC-DT2-STTL-MM	2	A/N	PIC X(02).	Settlement Month (MM )
RPT-OCC-DT2-CUSIP	9	A/N	PIC X(09).	CUSIP
FILLER	1	A	PIC X(01).	Filler
RPT-OCC-DT2-ACCOUNT	4	A/N	PIC X(04).	Account Symbol
FILLER	10	A/N	PIC X(10)	Filler
RPT-OCC-DT2-CUSIP-DESC	40	A/N	PIC X(40).	CUSIP Description
FILLER	7	A/N	PIC X(07)	Filler
	<u>80</u>			

FILE TRANSMISSION LAYOUT - COMPRESSED OPEN COMMITMENT - RJE FORMAT - CUSIP / CLASS HEADER RECORD

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-OCS-DT2-CARD-CODE	2	A/N	PIC X(02).	CUSIP Header, Card Code = '02'
RPT-OCC-DT2-SEQUENCE-NO	1	A	PIC X(01)	Physical Record Sequence = 2
RPT-OCS-DT2-MKT-PRC	15	N	PIC 9(03)V9(12).	Market Price
FILLER	<u>62</u>	A/N	PIC X(62).	Filler
	<u>80</u>			

## FILE TRANSMISSION LAYOUT - COMPRESSED OPEN COMMITMENT - RJE FORMAT - DEALER DETAIL RECORD

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-OCC-DT3-CARD-CODE	2	A/N	PIC X(02).	Dealer Detail Record, Card Code = '03'
RPT-OCC-DT3-SEQUENCE-NO	1	A	PIC X(01)	Physical Record Sequence = 1
RPT-OCC-DT3-STTL-YY	4	A/N	PIC X(04).	Settlement Year (YYYY )
RPT-OCC-DT3-STTL-MM	2	A/N	PIC X(02).	Settlement Month (MM )
RPT-OCC-DT3-CUSIP	9	A/N	PIC X(09)	CUSIP
FILLER	1	A	PIC X(01).	Filler
RPT-OCC-DT3-ACCOUNT	4	A/N	PIC X(04).	Account Symbol
RPT-OCC-DT3-TRD-PFX	4	N	PIC 9(04).	Trade Number Prefix
RPT-OCC-DT3-TRD-SFX	6	N	PIC 9(06).	Trade Number Suffix
RPT-OCC-DT3-XREF	15	A/N	PIC X(15).	Internal XREF/Trade #
RPT-OCC-DT3-TRD-STATUS	4	A/N	PIC X(04).	Trade Status - FMAT, PMAT, PSET, FSET
RPT-OCC-DT3-TRD-TYPE	4	A/N	PIC X(04).	Trade Type - TFTD, SBOD, OPTN, SBOO, SBON
RPT-OCC-DT3-BS-IND	1	A/N	PIC X(01).	B = Buy, S = Sell
RPT-OCC-DT3-TRD-DATE	8	A/N	PIC X(08).	Trade Date (YYYYMMDD )
RPT-OCC-DT3-STTL-DATE	8	A/N	PIC X(08).	Settlement Date (YYYYMMDD)
FILLER	7	A/N	PIC X(07).	Filler
	<u>80</u>			

## FILE TRANSMISSION LAYOUT - COMPRESSED OPEN COMMITMENT - RJE FORMAT - DEALER DETAIL RECORD

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-OCC-DT3-CARD-CODE	2	A/N	PIC X(02).	Dealer Detail Record, Card Code = '03'
RPT-OCC-DT3-SEQUENCE-NO	1	A	PIC X(01)	Physical Record Sequence = 2
RPT-OCC-DT3-MCH-DATE	8	A/N	PIC X(08).	Match Date (YYYYMMDD )
RPT-OCC-DT3-GU-DATE	8	A/N	PIC X(08).	Give-up Date (YYYYMMDD )
RPT-OCC-DT3-CTRA	4	A/N	PIC X(04).	Contra Account
RPT-OCC-DT3-BRKR	4	A/N	PIC X(04).	Broker Account Symbol
RPT-OCC-DT3-STTL-PRICE	15	N	PIC 9(03)V9(12).	Settlement Price - In Decimal Format
RPT-OCC-DT3-OPEN-PAR	13	N	PIC 9(11)V9(02).	Open Par Value
RPT-OCC-DT3-STTL-VAL	13	N	PIC 9(11)V9(02).	Settlement Value
FILLER	12	A/N	PIC X(12).	Filler
	<u>80</u>			

## FILE TRANSMISSION LAYOUT - COMPRESSED OPEN COMMITMENT - RJE FORMAT - SPECIAL INSTRUCTIONS RECORD

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-OCR-DT4-CARD-CODE	2	A/N	PIC X(02).	Special Instructions Record, Card Code = '04'
RPT-OCR-DT4-SEQUENCE-NO	1	A	PIC X(01)	Physical Record Sequence = 1
RPT-OCR-DT4-STTL-YY	4	A/N	PIC X(04).	Settlement Year (YYYY )
RPT-OCR-DT4-STTL-MM	2	A/N	PIC X(02).	Settlement Month (MM )
RPT-OCR-DT4-CUSIP	9	A/N	PIC X(09)	CUSIP
FILLER	1	A	PIC X(01).	Filler
RPT-OCR-DT4-ACCOUNT	4	A/N	PIC X(04).	Account Symbol
RPT-OCR-DT4-TRD-PFX	4	N	PIC 9(04).	Trade Number Prefix
RPT-OCR-DT4-TRD-SFX	6	N	PIC 9(06).	Trade Number Suffix
RPT-OCC-DT4-SPI-CD1	4	A/N	PIC X(04).	Special Instruction Code-1
RPT-OCC-DT4-SPI-CD2	4	A/N	PIC X(04).	Special Instruction Code-2
RPT-OCC-DT4-SPI-CD3	4	A/N	PIC X(04).	Special Instruction Code-3
RPT-OCC-DT4-SPI-CD4	4	A/N	PIC X(04).	Special Instruction Code-4
RPT-OCC-DT4-SPI-CD5	4	A/N	PIC X(04).	Special Instruction Code-5
RPT-OCC-DT4-SPI-CD6	4	A/N	PIC X(04).	Special Instruction Code-6
RPT-OCC-DT4-SPI-CD7	4	A/N	PIC X(04).	Special Instruction Code-7
RPT-OCC-DT4-SPI-CD8	4	A/N	PIC X(04).	Special Instruction Code-8
FILLER	<u>15</u>	A/N	PIC X(15).	Filler
	<u>80</u>			



FILE TRANSMISSION LAYOUT - COMPRESSED OPEN COMMITMENT - RJE FORMAT - SPECIAL INSTRUCTIONS RECORD

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-OCR-DT4-CARD-CODE	2	A/N	PIC X(02).	Special Instructions Record, Card Code = '04'
RPT-OCR-DT4-SEQUENCE-NO	1	A	PIC X(01)	Physical Record Sequence = 2
RPT-OCC-DT4-SPI-CD9	4	A/N	PIC X(04).	Special Instruction Code-9
RPT-OCC-DT4-SPI-CD10	4	A/N	PIC X(04).	Special Instruction Code-10
RPT-OCC-DT4-SPI-CD11	4	A/N	PIC X(04).	Special Instruction Code-11
RPT-OCC-DT4-SPI-CD12	4	A/N	PIC X(04).	Special Instruction Code-12
RPT-OCC-DT4-SPI-CD13	4	A/N	PIC X(04).	Special Instruction Code-13
RPT-OCC-DT4-SPI-CD14	4	A/N	PIC X(04).	Special Instruction Code-14
RPT-OCC-DT4-SPI-CD15	4	A/N	PIC X(04).	Special Instruction Code-15
RPT-OCC-DT4-SPI-CD16	4	A/N	PIC X(04).	Special Instruction Code-16
RPT-OCC-DT4-SPI-CD17	4	A/N	PIC X(04).	Special Instruction Code-17
RPT-OCC-DT4-SPI-CD18	4	A/N	PIC X(04).	Special Instruction Code-18
RPT-OCC-DT4-SPI-CD19	4	A/N	PIC X(04).	Special Instruction Code-19
RPT-OCC-DT4-SPI-CD20	4	A/N	PIC X(04).	Special Instruction Code-20
FILLER	<u>29</u>	A/N	PIC X(29).	Filler
	<u>80</u>			

## FILE TRANSMISSION LAYOUT - COMPRESSED OPEN COMMITMENT - RJE FORMAT - CUSIP / CLASS FOOTER RECORD

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-OCC-DT5-CARD-CODE	2	A/N	PIC X(02).	CUSIP Footer, Card Code = '05'
RPT-OCC-DT5-SEQUENCE-NO	1	A	PIC X(01)	Physical Record Sequence = 1
RPT-OCC-DT5-STTL-YY	4	A/N	PIC X(04).	Settlement Year (YYYY )
RPT-OCC-DT5-STTL-MM	2	A/N	PIC X(02).	Settlement Month (MM )
RPT-OCC-DT5-CUSIP	9	A/N	PIC X(09).	CUSIP
FILLER	1	A	PIC X(01).	Filler
RPT-OCC-DT5-ACCOUNT	4	A/N	PIC X(04).	Account Symbol
FILLER	10	A/N	PIC X(10)	Filler
RPT-OCC-DT5-BOP	13	N	PIC 9(11)V9(02).	Buy Open Par Value
RPT-OCC-DT5-BCON	13	N	PIC 9(11)V9(02).	Buy Settlement Value
RPT-OCC-DT5-BPL	13	N	PIC 9(11)V9(02).	Buy Profit / Loss
RPT-OCC-DT5-BPL-CRDR	1	A	PIC X(01).	Buy Profit / Loss Indicator (C=Credit, D=Debit)
FILLER	7	A/N	PIC X(07).	Filler
	<u>80</u>			

FILE TRANSMISSION LAYOUT - COMPRESSED OPEN COMMITMENT - RJE FORMAT - CUSIP / CLASS FOOTER RECORD

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-OCC-DT5-CARD-CODE	2	A/N	PIC X(02).	CUSIP Footer, Card Code = '05'
RPT-OCC-DT5-SEQUENCE-NO	1	A	PIC X(01)	Physical Record Sequence = 2
RPT-OCC-DT5-SOP	13	N	PIC 9(11)V9(02).	Sell Open Par Value
RPT-OCC-DT5-SCON	13	N	PIC 9(11)V9(02).	Sell Settlement Value
RPT-OCC-DT5-SPL	13	N	PIC 9(11)V9(02).	Sell Profit / Loss
RPT-OCC-DT5-SPL-CRDR	1	A	PIC X(01).	Sell Profit / Loss Indicator (C=Credit, D=Debit)
FILLER	<u>37</u>	A/N	PIC X(37).	Filler
	<u>80</u>			

FILE TRANSMISSION LAYOUT - COMPRESSED OPEN COMMITMENT - RJE FORMAT - REPORT FOOTER RECORD

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-OCC-DT6-CARD-CODE	2	A/N	PIC X(02).	Report Footer, Card Code = '06'
RPT-OCC-DT6-SEQUENCE-NO	1	A	PIC X(01)	Physical Sequence = 1
FILLER	16	A/N	PIC X(16)	Filler
RPT-OCC-DT6-ACCOUNT	4	A/N	PIC X(04).	Account Symbol
FILLER	10	A/N	PIC X(10)	Filler
RPT-OCC-DT6-FW-BUY-ITM	4	A/N	PIC X(04).	Forward Buy Item Count
RPT-OCC-DT6-FW-BUY-OPAR	13	N	PIC 9(11)V9(02).	Forward Buy Open Par Value
RPT-OCC-DT6-FW-BUY-STTL	13	N	PIC 9(11)V9(02).	Forward Buy Settlement Value
RPT-OCC-DT6-FW-SEL-ITM	4	A/N	PIC X(04).	Forward Sell Item Count
RPT-OCC-DT6-FW-SEL-OPAR	13	N	PIC 9(11)V9(02).	Forward Sell Open Par Value
	<u>80</u>			

FILE TRANSMISSION LAYOUT - COMPRESSED OPEN COMMITMENT - RJE FORMAT - REPORT FOOTER RECORD

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-OCC-DT6-CARD-CODE	2	A/N	PIC X(02).	Report Footer, Card Code = '06'
RPT-OCC-DT6-SEQUENCE-NO	1	A	PIC X(01)	Physical Record Sequence = 2
RPT-OCC-DT6-FW-SEL-STTL	13	N	PIC 9(11)V9(02).	Forward Sell Settlement Value
RPT-OCC-DT6-FL-BUY-ITM	4	A/N	PIC X(04).	Fail Buy Item Count
RPT-OCC-DT6-FL-BUY-OPAR	13	N	PIC 9(11)V9(02).	Fail Buy Open Par Value
RPT-OCC-DT6-FL-BUY-STTL	13	N	PIC 9(11)V9(02).	Fail Buy Settlement Value
RPT-OCC-DT6-FL-SEL-ITM	4	A/N	PIC X(04).	Fail Sell Item Count
RPT-OCC-DT6-FL-SEL-OPAR	13	N	PIC 9(11)V9(02).	Fail Sell Open Par Value
RPT-OCC-DT6-FL-SEL-STTL	13	N	PIC 9(11)V9(02).	Fail Sell Settlement Value
RPT-OCC-DT6-AF-BUY-ITM	4	A/N	PIC X(04).	Aged Fail Buy Item Count
	<u>80</u>			

## FILE TRANSMISSION LAYOUT - COMPRESSED OPEN COMMITMENT - RJE FORMAT - REPORT FOOTER RECORD

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-OCC-DT6-CARD-CODE	2	A/N	PIC X(02).	Report Footer, Card Code = '06'
RPT-OCC-DT6-SEQUENCE-NO	1	A	PIC X(01)	Physical Record Sequence = 3
RPT-OCC-DT6-AF-BUY-OPAR	13	N	PIC 9(11)V9(02).	Aged Fail Buy Open Par Value
RPT-OCC-DT6-AF-BUY-STTL	13	N	PIC 9(11)V9(02).	Aged Fail Buy Settlement Value
RPT-OCC-DT6-AF-SEL-ITM	4	A/N	PIC X(04).	Aged Fail Sell Item Count
RPT-OCC-DT6-AF-SEL-OPAR	13	N	PIC 9(11)V9(02).	Aged Fail Sell Open Par Value
RPT-OCC-DT6-AF-SEL-STTL	13	N	PIC 9(11)V9(02).	Aged Fail Sell Settlement Value
FILLER	21	A/N	PIC X(21).	Filler
	<u>80</u>			

FILE TRANSMISSION LAYOUT - COMPRESSED OPEN COMMITMENT - RJE FORMAT - BROKER DETAIL RECORD

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-OCC-DT7-CARD-CODE	2	A/N	PIC X(02).	Broker Record, Card Code = '07'
RPT-OCC-DT7-SEQUENCE-NO	1	A	PIC X(01)	Physical Record Sequence = 1
RPT-OCC-DT7-STTL-YY	4	A/N	PIC X(04).	Settlement Year (YYYY )
RPT-OCC-DT7-STTL-MM	2	A/N	PIC X(02).	Settlement Month (MM )
RPT-OCC-DT7-CUSIP	9	A/N	PIC X(09)	CUSIP
FILLER	1	A	PIC X(01).	Filler
RPT-OCC-DT7-ACCOUNT	4	A/N	PIC X(04).	Account Symbol
RPT-OCC-DT7-TRD-PFX	4	N	PIC 9(04).	Trade Number Prefix
RPT-OCC-DT7-TRD-SFX	6	N	PIC 9(06).	Trade Number Suffix
RPT-OCC-DT7-XREF	15	A/N	PIC X(15).	Internal XREF/Trade #
RPT-OCC-DT7-TRD-STATUS	4	A/N	PIC X(04).	Trade Status - FMAT, PMAT, PSET, FSET
RPT-OCC-DT7-TRD-TYPE	4	A/N	PIC X(04).	Trade Type - TFTD, SBOD, OPTN
RPT-OCC-DT7-TRD-DATE	8	A/N	PIC X(08).	Trade Date (YYYYMMDD )
RPT-OCC-DT7-STTL-DATE	8	A/N	PIC X(08).	Settlement Date (YYYYMMDD)
FILLER	8	A/N	PIC X(08).	Filler
	<u>80</u>			

FILE TRANSMISSION LAYOUT - COMPRESSED OPEN COMMITMENT - RJE FORMAT - BROKER DETAIL RECORD

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-OCC-DT7-CARD-CODE	2	A/N	PIC X(02).	Broker Detail Record, Card Code = '07'
RPT-OCC-DT7-SEQUENCE-NO	1	A	PIC X(01)	Physical Record Sequence = 2
RPT-OCC-DT7-MCH-DATE	8	A/N	PIC X(08).	Match Date (YYYYMMDD )
RPT-OCC-DT7-GU-DATE	8	A/N	PIC X(08).	Give-up Date (YYYYMMDD )
RPT-OCC-DT7-BUY	4	A/N	PIC X(04).	Buy Dealer Account Symbol
RPT-OCC-DT7-SELL	4	A/N	PIC X(04).	Sell Dealer Account Symbol
RPT-OCC-DT7-STTL-PRICE	15	N	PIC 9(03)V9(12).	Settlement Price - In Decimal
RPT-OCC-DT7-OPEN-PAR	13	N	PIC 9(11)V9(02).	Open Par Value
RPT-OCC-DT7-STTL-VAL	13	N	PIC 9(11)V9(02).	Settlement Value
FILLER	12	A/N	PIC X(12).	Filler
	<u>80</u>			



FILE TRANSMISSION LAYOUT - COMPRESSED OPEN COMMITMENT - RJE FORMAT - REPORT TRAILER RECORD

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-OCC-DT99-CARD-CODE	2	A/N	PIC X(02).	Report Trailer, Card Code = '99'
FILLER	13	A	PIC X(13).	Filler
RPT-OCC-DT99-ACCOUNT	4	A/N	PIC X(04).	Account Symbol
FILLER	1	A	PIC X(01).	Filler
RPT-OCC-DT99-LOGICAL-COUNT	7	N	PIC 9(07).	Logical Record Count
FILLER	1	A	PIC X(01).	Filler
RPT-OCC-DT99-PHYSICAL-COUNT	7	N	PIC 9(07).	Physical Record Count
FILLER	<u>45</u>	A	PIC X(45).	Filler
	<u>80</u>			