

MBSCC Requirements to Support SWIFT Inbound and Outbound Batch File Transmission

Purpose

As indicated in documents related to MBSCC Interactive Messaging for Real-Time Trade Matching, 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

As in today's processing environment, all files of SWIFT-formatted messages sent between MBSCC and Participants will be via SIAC. The application used to receive and route data, 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 MBSCC**- 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 MBSCC to Participants will have the following structure:
 - AUTOROUTE Header (Optional- based on Participant election)
 - Application Header
 - Data Records/Transactions
 - Application Trailer

Layout Overview

Please note, that in an attempt to make inbound and outbound processing more consistent, the following changes are being made to support SWIFT- in and out files. MBSCC does not intend to make any changes to headers and trailers related to the exchange of data using already existing proprietary file layouts. Header and Trailer formats/requirements can therefore 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 MBSCC will be fixed format files consisting of 80 byte records.
- AUTOROUTE headers on outbound files sent to Participants will be fixed-format records consisting of 133 bytes.

Delimiters

- **Data Record Delimiters-** It should be noted that for submission to MBSCC, 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 MBSCC
 - DATATRAK Header
 - DATATRAK Trailer
 - Application Header
 - Application Trailer
- Outbound to Participant
 - AUTOROUTE Header
 - Application Header
 - Application Trailer

Please refer any questions regarding this document to the Systems Support personnel listed on MBSCC’s website at www.mbscc.com.

Inbound to MBSCC

<i>DATATRAK HEADER</i>					<i>Header</i>
When the data file is fixed-length, the header has the same record length as the data records. For a variable-length file, a header length of 80 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 MBSCC SWIFT-in Production = 81554 MBSCC SWIFT-in Test = 81654
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 = 'MBSCC ISO EDIT' SWIFT-in Test = 'TEST MBSCC 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
01/06/99	<i>END OF RECORD</i>				

Inbound to MBSCC

<i>DATATRAK TRAILER</i>					<i>Trailer</i>
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 length of 80 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 MBSCC SWIFT-in Production = 81554 MBSCC SWIFT-in Test = 81654
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	47	34	80	A/N	Spaces
05/07/98					<i>END OF RECORD</i>

Inbound to MBSCC

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 = MBSC
APPLICATION	4	11	14	A/N	"RTTM"
FILLER	4	15	18	A/N	RESERVED FOR FUTURE USE
SOURCE NAME	4	19	22	A/N	MBSCC ACCOUNT 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	MBSCC ACCOUNT ID
FILLER	44	37	80	A/N	ALWAYS = SPACES

Outbound to Participant- AUTOROUTE header

AUTOROUTE HEADER RECORD -- Original Format
REVISION DATE : 01/04/1999

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.
Filler	2	15	16		Do not use
Old report number	3	17	19	NUM	Provided for compatibility with older system. Production SWIFT comparison output = 880 Test SWIFT comparison output = 880
Product Description	20	20	39	A/N	Alpha Product Description Production SWIFT comparison output = 'MBSCC ISO MRO' Test SWIFT comparison output = 'TEST MBSCC ISO MRO'
Old branch number	3	40	42	NUM	Provided for compatibility with older system = '000'
Constant	1	43	43	A/N	Always = 1 for compatibility with older system
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 SIAC
Product ID	8	47	54	NUM	8-digit code issued by SIAC to identify the report or file Production SWIFT comparison output = 13150880 Test SWIFT comparison output = 13980880
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. '00' = 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	3	64	66	NUM	Always = 000 (zeros)

					(Contains other values for SIAC internal distribution)
Record Count	7	67	73	NUM	Number of data records or print lines that follow
Sender ID	4	74	77	A/N	“SIAC”
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	CCYYMMDD
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
FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
Date released	8	106	113	A/N	CCYYMMDD File transmission date
Reserved	3	114	116		Do not use
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

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	"MBSC"
APPLICATION	4	11	14	A/N	"RTTM"
FILLER	4	15	18	A/N	RESERVED FOR FUTURE USE
DESTINATION NAME	4	19	22	A/N	MBSCC ACCOUNT 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	MBSCC ACCOUNT ID
DATE	11	20	30	A/N	DD-MMM-YYYY 19-JAN-2000
FILLER	50	31	80	A/N	ALWAYS = SPACES

04/08/05