

MBSD Pool Netting Requirements to Support SWIFT Inbound and Outbound Batch File Transmission

Purpose

As indicated in documents related to MBSD Pool Netting 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-based formats. This document details those specifications required for both Participant submission and receipt of batch files supporting SWIFT-based layouts.

Background

As in today's processing environment, all files of SWIFT-formatted messages sent between MBSD Pool Netting and Participants will be via the DTCC CDTS group. The application used to receive and route data, DATATRAK, is different from the application that sends out data to Participants, AUTOROUTE. The header/trailer requirements for each application are different.

If the Participants are set up to receive Pool Netting's SWIFT-based output message group(s) either interactively and/or in batch file, participants would receive Pool Netting's SWIFT output messages in the corresponding mode for all their inputs, regardless of the submission media being used – MQ, Batch or Web Front End.

File Structure

- **Inbound to MBSD Pool Netting** - 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-based messages sent from MBSD Pool Netting to Participants will have the following structure:
 - AUTOROUTE Header (Optional- based on Participant election)
 - Application Header
 - Data Records/Transactions
 - Application Trailer

Layout Overview

- Application header and trailer records will need to be placed on all inbound as well as outbound SWIFT-formatted 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 (i.e., incoming or outgoing). All application headers and trailers will be 80 byte records.
- DATATRAK headers and trailers on inbound files to MBSD Pool Netting will be fixed-format records consisting of 80 byte records.
- AUTOROUTE headers on outbound files sent to Participants will be fixed-format records consisting of 133 bytes.
- Data records in both DATATRAK and AUTOROUTE files are of variable length.

Delimiters

- **Data Record Delimiters** - It should be noted that for submission to MBSD Pool Netting, each SWIFT-based 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 MBSD Pool Netting
 - 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 DTCC’s website at www.dtcc.com.

Inbound to MBSD Pool Netting

DATATRAK HEADER

Header

The 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 MBSD Pool Netting SWIFT-in Production = [xxxxx] MBSD Pool Netting SWIFT-in Test = [xxxxx]
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 = 'MBSD PNET ISO EDIT' SWIFT-in Test = 'TEST MBSD PNET 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 Nber	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.
Receiving Broker	4	66	69	A/N	Receiving party of the data submitted
Future Use	3	70	72	A/N	Spaces
Job name (from user) RACFID (to application)	8	73	80	A/N	Return what they sent in to user overlay with RACFID (FTP only) sent to application.
					<i>END OF RECORD</i>

Inbound to MBSD Pool Netting					
<i>DATATRAK TRAILER</i>			<i>Trailer</i>		
A trailer length of 80 bytes is required.					
Description	Length	Start	End	Type	Comments
Constant 1	5	1	5	A/N	'END.S'
DATATRAK Sysid	5	6	10	A/N	System Identifier MBSD Pool Netting SWIFT-in Production = [xxxxx] MBSD Pool Netting SWIFT-in Test = [xxxxx]
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. This field is replaced by the Record Count field at position 35-43.
Filler	1	34	34	N	Space
Record Count	9	35	43	N	Mandatory Field. Count of data file records. If this count does not match the total Nber of data records included, the file would be rejected.
Future Use	37	44	80	A/N	Spaces
					<i>END OF RECORD</i>

Inbound to MBSD Pool Netting					
<i>APPLICATION HEADER RECORD</i>					
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	"PNET"
Filler	4	15	18	A/N	Reserved for future use
Source Name	4	19	22	A/N	MBSD 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

Inbound to MBSD Pool Netting					
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 nber of transactions/data records in file
Filler	22	11	32	A/N	Always = Spaces
Submitting Firm	4	33	36	N	MBSD Account ID
Filler	44	37	80	A/N	Always = Spaces

Outbound to Participant					
AUTOROUTE HEADER RECORD -- Original Format					
Field Name	Length	Start	End	Type	Comments
Header ID	6	1	6	A/N	Always = 1TRANS
Application Date	8	7	14	N	CCYYMMDD (year, month, day) This is the processing date.
Filler	2	15	16		Do not use, fill with space
Old report Nber	3	17	19	N	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 Pool Netting output = 'MBSD PNET ISO MRO' Test SWIFT PNET output = 'TEST MBSD PNET ISO MRO'
Old branch Nber	3	40	42	N	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 DTCC CDTS group

Product ID	8	47	54	N	8-digit code issued by DTCC CDTS group to identify the report or file Production SWIFT comparison output = [xxxxxxxx] Test SWIFT comparison output = [xxxxxxxx]
Application's Multi-Cycle Counter	2	55	56	N	1, 2, ..., 97 = Applications which provide more than one output per day have a sequential Nber for each output. Final output cycle Nber 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 account ID Nber.
Constant	1	64	64	N	Always = 0 (zeros) (Contains other values for DTCC internal distribution)
Record Count	9	65	73	N	Nber 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, filled with space.
Date Created	8	82	89	A/N	CCYYMMDD
Reserved	3	90	92		Do not use, fill with space
Time Created	5	93	97	A/N	HH:MM
Reserved	4	98	101		Do not use, fill with space
Constant	3	102	104	A/N	Always = RDT
Reserved	1	105	105		Do not use, fill with space
Date released	8	106	113	A/N	CCYYMMDD File transmission date
Reserved	3	114	116		Do not use, fill with space
Time released	5	117	121	A/N	HH:MM File transmission time
Reserved	12	122	133		Do not use, fill with space
					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	"PNET"
Filler	4	15	18	A/N	Reserved for future use
Destination Name	4	19	22	A/N	MBSD 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

Outbound to Participant**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 Nber Of Transactions/Data Records in File
Filler	5	11	15	N	Reserved for future use
Participant ID	4	16	19	N	MBSD Account ID
Date	11	20	30	A/N	DD-MMM-YYYY 19-JAN-2000
Filler	50	31	80	A/N	Always = Spaces