

File Transmission Layout - Split/Splice NDM Layout

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Version Control Page

Date	Version #	Name	Description of Change
8/4/2015	1.0	C. Swords	Initial version

File Transmission Layout – Split / Splice Report NDM Format

Purpose

The Split / Splice Report reflects trades involved in a split/splice operation, including the original transactions canceled and replacement trades generated.

Frequency

Daily.

Record Layouts

*All records are of equal length - 228 bytes.

*There are 3 different record types, each uniquely identified by card code, as follows: card codes 01 through 02, & 99.

ACCOUNT / REPORT HEADER RECORDS (CARD CODE 01)

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

DEALER DETAIL RECORD (CARD CODE 02)

Detail record containing split/splice activities.

TRAILER CONTROL RECORD (CARD CODE 99)

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

**File Transmission Layout – Split/Splice – NDM Layout
(HEADER)**

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-SS1-CARD-CODE	2	N	PIC 9(02)	Header Record, Card Code = '01'
RPT-SS1-RPT-ID	8	A/N	PIC X(08)	Report ID = 'MB8109-N'
RPT-SS1-ACC-AGG-ID				
RPT-SS1-PART	3	N	PIC 9(03)	Participant ID
RPT-SS1-AGG	2	A/N	PIC 9(02)	Aggregate
RPT-SS1-ACCT	4	A/N	PIC X(04)	Account Symbol
RPT-SS1-PARTICIPANT-NAME	40	A/N	PIC X(40)	Participant Name
RPT-SS1-BUS-DATE	8	A/N	PIC X(08)	Date of Report (YYYYMMDD)
FILLER	161	A	PIC X(161)	Filler

Total **228**

**File Transmission – Split/Splice – NDM Format
(SPLIT SPLICE DETAIL RECORD)**

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-SS2-CARD-CODE	2	N	PIC 9(02)	Split / Splice Detail Record, Card Code = '02'
RPT-SS2-CUSIP	9	A/N	PIC X(09)	CUSIP
RPT-SS2-ACCT	4	A/N	PIC X(04)	Account Symbol
RPT-SS2-SS-OPERATION_ID	16	A/N	PIC X(16)	Split Splice Operation ID
RPT-SS2-ACTIVITY	4	A/N	PIC X(04)	Activity Type <ul style="list-style-type: none"> • SPCX (for original dealer trades canceled) • SPCR (for replacement trades created)
RPT-SS2-TRAN-TRADE-ID	10	N	PIC 9(10)	Transaction Number (for canceled trades) or Trade Number (for replacement trades)
RPT-SS2-SUB-INTERNAL-XREF	15	A/N	PIC X(15)	Internal XREF/Trade #
RPT-SS2-TRADE-TYPE	4	A/N	PIC X(04)	Trade Type-TFTD, SBOD
RPT-SS2-BS-INDICATOR	1	A/N	PIC X(01)	B = Buy, S = Sell
RPT-SS2-TRADE-DATE	8	N	PIC 9(08)	Trade Date (YYYYMMDD)
RPT-SS2-MATCH-DATE	8	N	PIC 9(08)	Match Date (YYYYMMDD)
RPT-SS2-SETTL-DATE	8	N	PIC 9(08)	Settlement Date (YYYYMMDD)
RPT-SS2-FMAT-PMAT	4	A/N	PIC X(04)	Match Status for replacement trades; FMAT or PMAT
RPT-SS2-CONTRA-ACCT	4	A/N	PIC X(04)	Contra Account
RPT-SS2-DLR-PRICE	15	N	PIC 9(03)V9(12)	Trade Price - In Decimal
RPT-SS2-PAR-VALUE	13	N	PIC 9(11)V9(02)	Par Value
RPT-SS2-TRD-SUB-TYPE	4	N	PIC X(04)	Trade Sub-Type = blank or TBA
FILLER	99	A	PIC X(99)	Filler

Total**228**

**File Transmission Layout – Split/Splice – NDM Layout
(TRAILER)**

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-RPC99-CARD-CODE	2	N	PIC 9(02)	Trailer Record, Card Code = '99'
FILLER	13	A	PIC X(13)	Filler
RPT-RPC99-ACCT	4	A/N	PIC X(04)	Account Symbol
FILLER	1	A	PIC X(01)	Filler
RPT-RPC99-LOGICAL-COUNT	7	N	PIC 9(07)	Logical Record Count
FILLER	1	A	PIC X(01)	Filler
RPT-RPC99-PHYSICAL-COUNT	7	N	PIC 9(07)	Physical Record Count
FILLER	193	A	PIC X(193)	Filler

Total**228**