

File Transmission Layouts for Purchase and Sale Report RJE Format

Purpose

The Purchase and Sale Report serves as the sole binding confirms of all matched trades. It also reports any subsequent activity associated with a trade i.e., give-up, cancel, settle, etc.

Frequency

Daily

*All records are of equal length - 80 bytes. However, multiple physical records may be required to make up a logical for some record types.

*There are 7 different record types, each uniquely identified by card codes, as follows:
card codes 01 thru 06, & 99.

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 HEADER RECORD (CARD CODE 02)

(1 Physical Record per Logical)

Control record which signifies the beginning of the next CUSIP.

DEALER DETAIL RECORD (CARD CODE 03)

(3 Physical Records per Logical)

Detail record containing a single trade formatted for dealer accounts only.

SPECIAL INSTRUCTIONS RECORD (CARD CODE 04)

(2 Physical Records per Logical)

The number of SPIs (Special Instructions) per trade is not related to the number contained on a logical record. For every Special Instructions encountered for a given trade, one SPI record (card code 04) will be transmitted.

SETTLEMENTS RECORD (CARD CODE 05)

(1 Physical Record per Logical)

The number of NOS's (notification of settlement) per trade is not related to the number contained on a logical record. For every NOS encountered for a given trade, one (card code 05) will be transmitted.

BROKER DETAIL RECORD (CARD CODE 06)

(3 Physical Records per Logical)

Detail record containing a single trade formatted for broker account only.

TRAILER CONTROL RECORD (CARD CODE 99)

(1 Physical Record per Logical)

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

FILE TRANSMISSION LAYOUT FOR PURCHASE AND SALE REPORT - RJE OUTPUT (HEADER)

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-PS1-CARD-CODE	2	N	PIC 9(02).	Header Code '01'
RPT-PS1-RPT-ID	8	A/N	PIC X(08).	Report ID 'MB4761-A'
RPT-PS1-ACC-AGG-ID.				
RPT-PS1-PART-ID	3	N	PIC 9(03).	Participant ID
RPT-PS1-AGG	2	A/N	PIC 9(02).	Aggregate
RPT-PS1-ACCT	4	A/N	PIC X(04).	Account Symbol
RPT-PS1-PARTICIPANT-NAME	40	A/N	PIC X(40).	Participant Name
RPT-PS1-BUS-DATE	8	A/N	PIC X(08).	Date of Report (YYYYMMDD)
RPT-PS1-PASS	1	A/N	PIC X(01).	Pass Indicator (A=Morning or P=Evening)
FILLER	12	A	PIC X(12).	Filler
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FILE TRANSMISSION LAYOUT FOR PURCHASE AND SALE REPORT - RJE OUTPUT (CUSIP / CLASS HEADER)

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-PS2-CARD-CODE	2	N	PIC 9(02).	CUSIP Record, Card Code = '02'
RPT-PS2-SEQUENCE-NO	1	N	PIC 9(01).	Physical Record Sequence = '1'
RPT-PS2-STTL-YR-MTH.				Settlement Date
RPT-PS2-SETTLEMENT-YEAR	4	N	PIC 9(04).	Settlement Year (YYYY)
RPT-PS2-SETTLEMENT-MONTH	2	N	PIC 9(02).	Settlement Month (MM)
RPT-PS2-CUSIP	9	A/N	PIC X(09).	CUSIP
FILLER	1	A	PIC X(01)	Filler
RPT-PS2-ACCOUNT	4	A	PIC X(04)	Account Symbol
FILLER	10	A	PIC X(10).	Filler
RPT-PS2-CUSIP-DESCRIPTION	40	A/N	PIC X(40).	CUSIP Description
FILLER	7	A	PIC X(07).	Filler
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FILE TRANSMISSION LAYOUT FOR PURCHASE AND SALE REPORT - RJE OUTPUT (DEALER DETAIL RECORD)

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-PS3-CARD-CODE	2	N	PIC 9(02).	Dealer Detail Record, Card Code = '03'
RPT-PS3-SEQUENCE-NO	1	N	PIC 9(01).	Physical Record Sequence = '1'
RPT-PS3-STTL-YR-MTH.				Settlement Date
RPT-PS3-SETTLEMENT-YEAR	4	N	PIC 9(04).	Settlement Year (YYYY)
RPT-PS3-SETTLEMENT-MONTH	2	N	PIC 9(02).	Settlement Month (MM)
RPT-PS3-CUSIP	9	A/N	PIC X(09).	CUSIP
FILLER	1	A/N	PIC X(01).	Filler
RPT-PS3-ACCT	4	A/N	PIC X(04).	Account Symbol
RPT-PS3-TRADE-ID.				Trade Number
RPT-PS3-TRD-PREFIX-NBR	4	N	PIC 9(04).	Trade Number Prefix
RPT-PS3-TRD-SUFFIX-NBR	6	N	PIC 9(06).	Trade Number Suffix
RPT-PS3-ACTIVITY	6	A/N	PIC X(06).	Activity Type-TCR, CAN, GUP, MOD, NOS, NCVT, NCRT
RPT-PS3-SUB-INTERNAL-XREF	15	A/N	PIC X(15).	Internal XREF/Trade #
RPT-PS3-TRADE-TYPE	4	A/N	PIC X(04).	Trade Type - TFTD, SBOD, OPTN, CMPT, CMPC, SBOO, SBON
RPT-PS3-OPTION-TYPE	4	A/N	PIC X(04).	Option Type -'PUTS' or 'CALL'
RPT-PS3-BS-INDICATOR	1	A/N	PIC X(01).	B = Buy, S = Sell
RPT-PS3-TRADE-DATE	8	A/N	PIC X(08).	Trade Date (YYYYMMDD)
RPT-PS3-MATCH-DATE	8	A/N	PIC X(08).	Match Date (YYYYMMDD)
FILLER	1	A	PIC X(01).	Filler
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FILE TRANSMISSION LAYOUT FOR PURCHASE AND SALE REPORT - RJE OUTPUT (DEALER DETAIL RECORD)

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-PS3-CARD-CODE	2	N	PIC 9(02).	Dealer Detail Record, Card Code = '03'
RPT-PS3-SEQUENCE-NO	1	N	PIC 9(01).	Physical Record Sequence = '2'
RPT-PS3-SETTL-DATE	8	A/N	PIC X(08).	Settlement Date (YYYYMMDD)
RPT-PS3-GIVE-UP-DATE	8	A/N	PIC X(08).	Give-up Date (YYYYMMDD)
RPT-PS3-ENTRY-DATE	8	A/N	PIC X(08).	Entry Date (YYYYMMDD)
RPT-PS3-CONTRA-ACCT	4	A/N	PIC X(04).	Contra Account
RPT-PS3-BROKER-ACCT	4	A/N	PIC X(04).	Broker Account Symbol
RPT-PS3-BRKR-COMMISSION	7	N	PIC 9(05)V9(02).	Broker Commission
RPT-PS3-TRADE-STATUS	4	A/N	PIC X(04).	Trade Status - FMAT, PMAT, PSET, FSET, PCAN, CAN, NCAN
RPT-PS3-DLR-PRICE	15	N	PIC 9(03)V9(12).	Trade Price - Decimal Format
RPT-PS3-STTL-PRICE	15	N	PIC 9(03)V9(12).	Settlement Trade Price - Decimal Format
FILLER	4	A	PIC X(4).	Filler
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FILE TRANSMISSION LAYOUT FOR PURCHASE AND SALE REPORT - RJE OUTPUT (DEALER DETAIL RECORD)

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-PS3-CARD-CODE	2	N	PIC 9(02).	Dealer Detail Record, Card Code = '03'
RPT-PS3-SEQUENCE-NO	1	N	PIC 9(01).	Physical Record Sequence = '3'
RPT-PS3-PAR-VALUE	13	N	PIC 9(11)V9(02).	Par Value
RPT-PS3-CONTRACT-VALUE	13	N	PIC 9(11)V9(02).	Settlement Value
FILLER	51	A	PIC X(51).	Filler
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FILE TRANSMISSION LAYOUT FOR PURCHASE AND SALE REPORT - RJE OUTPUT(SPECIAL INSTRUCTIONS)

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-PS4-CARD-CODE	2	N	PIC 9(02).	Special Instructions Detail Record, Card Code = '04'
RPT-PS4-SEQUENCE-NO	1	N	PIC 9(01).	Physical Record Sequence = '1'
RPT-PS4-STTL-YR-MTH.				Settlement Date
RPT-PS4-SETTLEMENT-YEAR	4	N	PIC 9(04).	Settlement Year (YYYY)
RPT-PS4-SETTLEMENT-MONTH	2	N	PIC 9(02).	Settlement Month (MM)
RPT-PS4-CUSIP	9	A/N	PIC X(09).	CUSIP
FILLER	1	A/N	PIC X(01).	Filler
RPT-PS4-ACCT	4	A/N	PIC X(04).	Account Symbol
RPT-PS4-TRADE-ID.				Trade Number
RPT-PS4-TRD-PREFIX-NBR	4	N	PIC 9(04).	Trade Number Prefix
RPT-PS4-TRD-SUFFIX-NBR	6	N	PIC 9(06).	Trade Number Suffix
RPT-PS4-SPECIAL-INST-CODE	4	A/N	PIC X(04).	Special Instruction Code-1
RPT-PS4-SPECIAL-INST-VALUE	20	A/N	PIC X(20).	Value for Special Instruction Code-1
FILLER	23	A	PIC X(23).	Filler
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FILE TRANSMISSION LAYOUT FOR PURCHASE AND SALE REPORT - RJE OUTPUT(SPECIAL INSTRUCTIONS)

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-PS4-CARD-CODE	2	N	PIC 9(02).	Special Instructions Detail Record, Card Code = '04'
RPT-PS4-SEQUENCE-NO	1	N	PIC 9(01).	Physical Record Sequence = '2'
RPT-PS4-SPECIAL-DESCRIPTION	40	A/N	PIC X(40).	Special Instruction Code Description-1
FILLER	37	A	PIC X(37).	Filler
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FILE TRANSMISSION LAYOUT FOR PURCHASE AND SALE REPORT - RJE OUTPUT(NOS DETAIL RECORD)

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-PS5-CARD-CODE	2	N	PIC 9(02).	NOS Detail Record, Card Code = '05'
RPT-PS5-SEQUENCE-NO	1	N	PIC 9(01).	Physical Sequence Number = '1'
RPT-PS5-STTL-YR-MTH.				Settlement Date
RPT-PS5-SETTLEMENT-YEAR	4	N	PIC 9(04).	Settlement Year (YYYY)
RPT-PS5-SETTLEMENT-MONTH	2	N	PIC 9(02).	Settlement Month (MM)
RPT-PS5-CUSIP	9	A/N	PIC X(09).	CUSIP
FILLER	1	A/N	PIC X(01).	Filler
RPT-PS5-ACCT	4	A/N	PIC X(04).	Account Symbol
RPT-PS5-TRADE-ID.				Trade Number
RPT-PS5-TRD-PREFIX-NBR	4	N	PIC 9(04).	Trade Number Prefix
RPT-PS5-TRD-SUFFIX-NBR	6	N	PIC 9(06).	Trade Number Suffix
RPT-PS5-POOL	9	A/N	PIC X(09).	Pool Number-1
RPT-PS5-AMORT-VALUE	13	N	PIC 9(11)V9(02).	Amortized Value-1
RPT-PS5-POOL-CONTROL-NBR	15	A/N	PIC X(15).	Internal XREF/Trade#-1
RPT-PS5-MATCH-DATE	8	A	PIC X(08).	Date the NOS Transaction was Matched
FILLER	2	A	PIC X(02).	Filler
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FILE TRANSMISSION LAYOUT FOR PURCHASE AND SALE REPORT - RJE OUTPUT(BROKER DETAIL RECORD)

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-PS6-CARD-CODE	2	N	PIC 9(02).	Broker Detail Record, Card Code = '06'
RPT-PS6-SEQUENCE-NO	1	N	PIC 9(01).	Physical Record Sequence = '1'
RPT-PS6-STTL-YR-MTH.				Settlement Date
RPT-PS6-SETTLEMENT-YEAR	4	N	PIC 9(04).	Settlement Year (YYYY)
RPT-PS6-SETTLEMENT-MONTH	2	N	PIC 9(02).	Settlement Month (MM)
RPT-PS6-CUSIP	9	A/N	PIC X(09).	CUSIP
FILLER	1	A/N	PIC X(01).	Filler
RPT-PS6-ACCT	4	A/N	PIC X(04).	Account Symbol
RPT-PS6-ACTIVITY	6	A/N	PIC X(06).	Activity Type -TCR, CAN, GUP, MOD, NOS, NCVT
RPT-PS6-TRADE-ID.				Trade Number
RPT-PS6-TRD-PREFIX-NBR	4	N	PIC 9(04).	Trade Number Prefix
RPT-PS6-TRD-SUFFIX-NBR	6	N	PIC 9(06).	Trade Number Suffix
RPT-PS6-SUB-INTERNAL-XREF	15	A/N	PIC X(15).	Internal XREF/Trade #
RPT-PS6-TRADE-TYPE	4	A/N	PIC X(04).	Trade Type - TFTD, SBOD, OPTN
RPT-PS6-OPTION-TYPE	4	A/N	PIC X(04).	Option Type - 'PUTS' or 'CALL'
RPT-PS6-TRADE-DATE	8	A/N	PIC X(08).	Trade Date (YYYYMMDD)
RPT-PS6-MATCH-DATE	8	A/N	PIC X(08).	Match Date (YYYYMMDD)
FILLER	2	A	PIC X(2)	Filler
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FILE TRANSMISSION LAYOUT FOR PURCHASE AND SALE REPORT - RJE OUTPUT(BROKER DETAIL RECORD)

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-PS6-CARD-CODE	2	N	PIC 9(02).	Broker Detail Record, Card Code = '06'
RPT-PS6-SEQUENCE-NO	1	N	PIC 9(01).	Physical Record Sequence = '2'
RPT-PS6-SETTL-DATE	8	A/N	PIC X(08).	Settlement Date(YYYYMMDD)
RPT-PS6-GIVE-UP-DATE	8	A/N	PIC X(08).	Give-Up Date (YYYYMMDD)
RPT-PS6-ENTRY-DATE	8	A/N	PIC X(08).	Trade Entry Date (YYYYMMDD)
RPT-PS6-BUY-ACCT	4	A/N	PIC X(04).	Buy Dealer Account Symbol
RPT-PS6-BUY-COMMISSION	7	N	PIC 9(05)V9(02).	Buy Dealer Commission Amount
RPT-PS6-BUY-PRICE	15	N	PIC 9(03)V9(12).	Buy Dealer Price - In Decimal
RPT-PS6-SELL-ACCT	4	A/N	PIC X(04).	Sell Dealer Account Symbol
RPT-PS6-SELL-COMMISSION	7	N	PIC 9(05)V9(02).	Sell Dealer Commission Amount
RPT-PS6-SELL-PRICE	15	N	PIC 9(03)V9(12).	Sell Dealer Price - In Decimal
FILLER	1	A	PIC X.	Filler
	<u>80</u>			

FILE TRANSMISSION LAYOUT FOR PURCHASE AND SALE REPORT - RJE OUTPUT(BROKER DETAIL RECORD)

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-PS6-CARD-CODE	2	N	PIC 9(02).	Broker Detail Record, Card Code = '06'
RPT-PS6-SEQUENCE-NO	1	N	PIC 9(01).	Physical Record Sequence = '3'
RPT-PS6-TRADE-STATUS	4	A/N	PIC X(04).	Trade Status - FMAT, PMAT, PCAN, CAN
RPT-PS6-STTL-PRICE	15	N	PIC 9(03)V9(12).	Settlement Trade Price - In Decimal
RPT-PS6-PAR-VALUE	13	N	PIC 9(11)V9(02).	Par Value
RPT-PS6-CONTRACT-VALUE	13	N	PIC 9(11)V9(02).	Settlement Value
FILLER	32	A	PIC X(32).	Filler
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FILE TRANSMISSION LAYOUT FOR PURCHASE AND SALE REPORT - RJE OUTPUT (TRAILER)

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-P99-CARD-CODE	2	N	PIC 9(02).	Trailer Record, Card Code = '99'
FILLER	13	A	PIC X(13).	Filler
RPT-PS99-ACCT	4	A/N	PIC X(04).	Account Symbol
FILLER	1	A	PIC X(01).	Filler
RPT-PS99-LOGICAL-COUNT	7	N	PIC 9(07).	Logical Record Count
FILLER	1	A	PIC X(01).	Filler
RPT-PS99-PHYSICAL-COUNT	7	N	PIC 9(07).	Physical Record Count
FILLER	45	A	PIC X(45).	Filler
	<u>80</u>			