eRecs Client Firm Accounting Data for Payables and Receivables

Revision History

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| Revison # | Description | Date | By |
| 1.4 | Realigned Tax Fields | 1/15/2019 | eRecs Team – Sumeet Vaidya |
| 1.5 | Added fields for Reference Price, Strategy ID,… | 3/25/2020 | eRecs Team – Sumeet Vaidya, Brianna Stravato |
| 5.1 | Updated Execution methods | 7/13/2021 | eRecs Team – Brianna Stravato |

File Naming Convention

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| --- | --- |
|  |  |
| **File Name** | **<4-letter-client-abbreviated-name>\_Internal\_<YYYYMMDD>.CSV**  **example: WXYZ\_INTERNAL\_YYYYMMDD.CSV**  The 4 letter client abbreviated name will be provided to the participant. |
| **File description** | This export file from the client will contain details of the accounting data for the specific client running the system. The information will have payables and receivables records in the same. The file will be in a csv form with fields delimited by commas and text qualified with “” for all VARCHAR data type fields. |
| **Frequency** | Daily. Will run for all weekdays. |
| **File format** | CSV – Comma delimited |
| **Expected Number of Records** |  |
|  | |

File Specification

|  |  |  |  |  | **Decimal**  **/Numeric**  **Columns** | |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **No.** | **Field Name** | **Description** | **Type** | **Size** | **Precision** | **Scale** | **Delimiter** | **Required** | **Match Field** |
|  |  |  |  |  |  |  |  |  |  |
| 1 | tradeReference | Unique key from the accounting software Allows us to identify the unique trade within eRecs when a change or cancel transaction is processed. | VARCHAR | 36 |  |  | {CR}{LF} | X |  |
| 2 | clientServiceType | Determined if this trade represents a Payable or Receivable.  **Expected Values**  **E** – Execution (Receivable)  **C** – Carrying (Payable) | VARCHAR | 1 |  |  | , | X |  |
| 3 | businessRegion | Region where the client is located.  Initial release of application will only allow for one region with a value of:  **Expected Values**  GLOBAL | VARCHAR | 20 |  |  | , |  |  |
| 4 | clientTradingNameID | Clients Name ID  **Expected Values**  Blank | VARCHAR | 50 |  |  | , |  |  |
| 5 | clientTradingNameLocationID | Clients Location ID  Expected Values  Blank | VARCHAR | 50 |  |  | , |  |  |
| 6 | clientTradingNameShort | Clients short name used to resolve clientEntityKey | VARCHAR | 50 |  |  | , | X |  |
| 7 | destSideAccountNumber | Carry Firm Display Account | VARCHAR | 50 |  |  | , | X | X |
| 8 | destClearingBroker | Carrying Firm ID as passed along from clearing system.  **Sample Values**  i.e. MLP, 647, 847, MLILO | VARCHAR | 50 |  |  | , | X | X |
| 9 | transType | Identifies if the trade was cancelled.  **Expected Values**  T – Trade  Any other value is treated as a Cancel trade | VARCHAR | 10 |  |  | , | X |  |
| 10 | clientFirm | Determines if trade is for client business or firm business.  **Possible Values**  CLIENT  FIRM | VARCHAR | 10 |  |  | , | X |  |
| 11 | Price | Price of trade (Negative prices are associated to a cancelled trade) | DECIMAL |  | 15 | 5 | , | X | X |
| 12 | avgPriceType | Method used to calc average price  **Expected Values**  Blank | VARCHAR | 10 |  |  | , |  |  |
| 13 | Quantity | Trade quantity (contracts) | INT |  | 10 | 0 | , | X | X |
| 14 | Currency | Currency Code  If brokerage not attached  or Currency is unknown, set this value to UNK  Currency Codes received will be aliased to universal 3 character currency codes | VARCHAR | 10 |  |  | , | X | X |
| 15 | expiryDate | Date the trade expires - ‘YYYYMMDD’  If line 16 is ‘FUTURE’, then set this to a value of 0  If MM is 1 – 9, then the leading 0 is required  The DD is required to be a valid Day (i.e 01, 02, 03, etc…) | DATETIME2 | 10 |  |  | , | X |  |
| 16 | contractDate | Contract date of the trade - ‘YYYYMM00’  If MM is 1 – 9, then the leading 0 is required | DATETIME2 | 10 |  |  | , | X |  |
| 17 | exContractCode | Product or commodity code | VARCHAR | 10 |  |  | , | X | X |
| 18 | issueType | Identifies if trade is a future or option.  **Possible Values**  FUTURE  OPTION | VARCHAR | 50 |  |  | , | X |  |
| 19 | mdExchange | The exchange code for the trade. | VARCHAR | 10 |  |  | , | X | X |
| 20 | putOrCall | Identify Option trade as a call or put.  **Possible Values**  PUT  CALL  Blank – If trade is a future | VARCHAR | 10 |  |  | , | X | X |
| 21 | shortSecurityDesc | Description of security  Examples GASOIL ICE Dec08 FUTURE | VARCHAR | 255 |  |  | , | X |  |
| 22 | strikePrice | Exercise or strike price.  **Expected Values**  Zero value if it’s a Future | DECIMAL |  | 15 | 5 | , | X |  |
| 23 | underlyingIssueType | What is under the Option/Future, i.e. stock, bond, etc. | VARCHAR | 255 |  |  | , |  |  |
| 24 | buySell | Defines if the trade is a Buy or a Sell.  **Expected Values**  B  S | VARCHAR | 10 |  |  | , | X | X |
| 25 | srcSideAccountNumber | Execution Account Number | VARCHAR | 50 |  |  | , |  |  |
| 26 | srcExecBroker | Executing broker firm ID  This value is used to map to participant ID  **Sample Values**  MLP | VARCHAR | 50 |  |  | , | X | X |
| 27 | tradeDate | Date the trade was executed.  **Expected Values**  Format: ‘YYYYMMDD’ | DATETIME2 | 10 |  |  | , | X | X |
| 28 | srcCompanyCode | Internal legal entity. I.e. which GL company the trade was booked on. This code will be defined by FIA. | VARCHAR | 10 |  |  | , |  |  |
| 29 | notionalReportedPrice | Reported Notional price | NUMERIC |  | 18 | 2 | , |  |  |
| 30 | Cusip | The CUSIP external trade reference  **Expected Values**  Blank | VARCHAR | 9 |  |  | , |  |  |
| 31 | orderTakingBroker | Broker who took this order  **Expected Values**  Blank | VARCHAR | 50 |  |  | , |  |  |
| 32 | registeredRep | Actual trader ID  **Expected Values**  Blank | VARCHAR | 50 |  |  | , |  |  |
| 33 | costCenter | FK, represents the cost center associated with this trade for cost allocation purposes | VARCHAR | 10 |  |  | , |  |  |
| 34 | destCompanyCode | Almost always the same as srcCompanyCode but intercompany transfers will be different | VARCHAR | 10 |  |  | , |  |  |
| 35 | Symbol | Company Stock symbol  **Expected Values**  Blank | VARCHAR | 20 |  |  | , |  |  |
| 36 | symbolExchange | Company's stock exchange  **Expected Values**  Blank | VARCHAR | 20 |  |  | , |  |  |
| 37 | multiLegReportingType | Identifies the type of trade on a multi legged trade – Spread Type  **Expected Values**  Blank | char | 1 |  |  | , |  |  |
| 38 | intTradeFeeAmt | Fee amount for trade | NUMERIC |  | 15 | 5 | , | X | X |
| 39 | intTradeFeeRate | Fee rate for fee formula | NUMERIC |  | 15 | 5 | , | X |  |
| 40 | intTradeFeeRuleID | What rule was used to calculate the fee  **Expected Values**  Blank | VARCHAR | 10 |  |  | , |  |  |
| 41 | intTradeFeeAcct | Internal Trade Fee Account  **Expected Values**  Blank | VARCHAR | 20 |  |  | , |  |  |
| 42 | agreementID | Docs ID. Reference to the agreement between the brokers and the client that generates the brokerage fee (called the tri party agreement)  **Expected Values**  Blank unless available | VARCHAR | 30 |  |  | , |  |  |
| 43 | transactTime | The process date of this file in YYYYMMDD format | DATETIME2 | 10 |  |  | , | X |  |
| 44 | taxAmount | Value of tax as calculated internally | DECIMAL |  | 19 | 8 | , |  | X |
| 45 | taxRate | TaxRate percentage is expressed in decimal | NUMERIC |  | 6 | 5 | , |  |  |
| 46 | taxRateCountryCode | Country under whose jurisdiction tax is levied (ISO code) | VARCHAR | 2 |  |  | , |  |  |
| 47 | multiplier | Futures multiplier value | DECIMAL |  | 18 | 8 | , |  |  |
| 48 | exchangeTransType | Exchange Transaction Type  **Expected values**: see Reference Table below | VARCHAR | 10 |  |  | , |  |  |
| 49 | exchangeSpreadType | Exchange Spread Type  **Expected values**: see Reference Table below | VARCHAR | 10 |  |  | , |  |  |
| 50 | exchangeExecutionMethod | Exchange Execution Method  **Expected values**: see Reference Table below | VARCHAR | 10 |  |  | , |  |  |
| 51 | CustomField1 | Fields 51-56 are available to house custom client-defined data,but will not be used in further processing. | VARCHAR | 100 |  |  | , |  |  |
| 52 | CustomField2 |  | VARCHAR | 100 |  |  | , |  |  |
| 53 | CustomField3 |  | VARCHAR | 100 |  |  | , |  |  |
| 54 | CustomField4 |  | VARCHAR | 100 |  |  | , |  |  |
| 55 | CustomField5 |  | VARCHAR | 100 |  |  | , |  |  |
| 56 | CustomField6 |  | VARCHAR | 100 |  |  | , |  |  |
| 57 | FeeCalcFormulaCode | Values PerContract, bps | VARCHAR | 40 |  |  |  |  |  |
| 58 | ReferencePrice | Reference price used in feecalc formula when FeeCalcFormulaCode= bps | DECIMAL |  | 15 | 5 |  |  |  |
| 59 | StrategyID | An identifier that links trades, if trades were part of a strategy | VARCHAR | 36 |  |  |  |  |  |
| 60 | RedirectIndicator | If Trade should be redirected to Manual Invoice Y or N/NULL/[Blank]. N or NULL or [Blank] indicates no override. This value will be applicable for RCV side. | CHAR | 1 |  |  |  |  |  |
| 61 | PaymentDate | The process date of this file in YYYYMMDD format. A value in this field indicates trade is **Fully Paid** | DATETIME2 | 10 |  |  |  |  |  |
| 62 | PaymentBy | Expected values FIRM (if settled outside of eRecs) | VARCHAR | 30 |  |  |  |  |  |

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| **Transaction Types** |  |
| **Description** | **Code** |
|  |  |
| Block Trade | B |
| Exchange for Physical | E |
| Exchange for Risk | N |
| Exchange for Swap | T |
| Basis Trade | BT |
| Per Allocation | PA |
| Trade | TR |

|  |  |
| --- | --- |
| **Spread Types** |  |
| **Description** | **Code** |
|  |  |
| Pit Spread | 6 |
| Condor | CO |
| Fly | F |
| Hedge | HE |
| Roll | RO |
| Spread | S |
| Straddle | STD |
| Strangle | STG |
| Switch | SW |
| TAS | T |

|  |  |
| --- | --- |
| **Execution Methods** |  |
| **Description** | **Code** |
|  |  |
| Desk | W |
| Electronic | Y |
| Vendor-provided Platform billed by Executing Broker | C |
| Sponsored Access via Exchange API or FIX provided by Executing Broker | G |
| Premium Algorithmic Trading Provider billed by Executing Broker | H |
| Other, including Other-provided Screen | D |