



GAINS[®]

End of Day File Specifications

Last Revision Date: August 06, 2008
CONFIDENTIAL

1 Output Files (Download from GAINS)

1.1.1. Gains Firm Data

File Name	CHPD.GN.XX.F<PARTICIPANT ID>.GNB2201D CHPD.GN.XX.F<PARTICIPANT ID>.GNB2201P CHPD.GN.XX.F<PARTICIPANT ID>.GNB2201F
File description	This export file from GAINS will contain details of the transactions, cash adjustments, account information, rate information, payment information and third party information. The CHPD.GN.XX.F<PARTICIPANT ID>.GNB2201D is the daily file, CHPD.GN.XX.F<PARTICIPANT ID>.GNB2201P is the preliminary file generated daily for certain days and CHPD.GN.XX.F<PARTICIPANT ID>.GNB2201F is the monthly final file generated once a month. There is no layout changes between the files but there are three different files generated.
Frequency	Daily and Monthly. Daily file would run for all days. The Preliminary file would run daily till the locking period for carry participants (1 st through 14 th working day). And the Final file would run once a month (15 th of every month). Process date for Preliminary should be 1 st date of the previous month.
File format	Fixed Length ASCII
Expected Number of Records	
Checksum Field	RECORD-COUNT in trailer against the total number of records
Primary Key	

No.	Field Name	Description	Type	Length	Offset	Comments
Record Header						
1	FILE-TYPE	T=TRADE A=ADJUSTMENT C=ACCOUNT R=RATES P=PAYMENT 3=CALCULATE ONLY B=THIRD PARTY	CHAR	1	0	
2	RECORD-TYPE	Always "H"	CHAR	1	1	
3	PROCESS-YYYY	Run Date	CHAR	4	2	
4	PROCESS-MM	Run Date	CHAR	2	6	Left pad with "0"
5	PROCESS-DD	Run Date	CHAR	2	8	Left pad with "0"
6	PARTICIPANT-ID	Primary participant during current processing run	CHAR	10	10	
7	SYSTEM-NAME	Always GAINS	CHAR	10	20	
8	RUN-TYPE	If daily = "DAILY" If preliminary = "PRELIM" If final = "FINAL"	CHAR	6	30	
9	FILLER	BLANK	CHAR	1	36	
10	CLEARINGHOUSE	Always "CCORP"	CHAR	5	37	
11	FILLER	BLANK	CHAR	1	42	
12	LOCK-IND	"Y or "N". Indicates End of cycle locking period is ON.	CHAR	1	43	Will come in PRELIM file and

		This will apply only to rates.				FINAL file and not for DAILY file.
13	FILLER	BLANK	CHAR	199	44	
					243	
			Total	243		

Trailer Record

	FILE-TYPE	T=TRADE A=ADJUSTMENT C=ACCOUNT R=RATES P=PAYMENT 3=CALCULATE ONLY B=THIRD PARTY	CHAR	1	0	
1	RECORD-TYPE	Always "T"	CHAR	1	1	
2	PROCESS-YYYY	Run Date	CHAR	4	2	
3	PROCESS-MM	Run Date	CHAR	2	6	
4	PROCESS-DD	Run Date	CHAR	2	8	
5	PARTICIPANT-ID	From header File	CHAR	10	10	
6	FILLER	BLANK	CHAR	10	20	
7	RUN-TYPE	If daily = "DAILY" If preliminary = "PRELIM" If final = "FINAL"	CHAR	6	30	
8	FILLER	BLANK	CHAR	1	36	
9	CLEARINGHOUSE	Always "CCORP"	CHAR	5	37	
10	FILLER	BLANK	CHAR	1	42	
11	RECORD-COUNT	Total number of detail records	NUMERIC	6	43	Check Sum field
12	FILLER	BLANK	CHAR	194	49	
					243	
			Total	243		

Trade Record

	FILE-TYPE	T= TRADE RECORD	CHAR	1	0	
1	RECORD-TYPE	C=CARRY E=EXECUTING	CHAR	1	1	
2	PROCESS-YYYY	Run Date	CHAR	4	2	
3	PROCESS-MM	Run Date	CHAR	2	6	Left pad with "0"
4	PROCESS-DD	Run Date	CHAR	2	8	Left pad with "0"
5	PARTICIPANT-ID	From header	CHAR	10	10	
6	EFIRM-CODE	Executing Firm ID	CHAR	5	20	
7	EFIRM-EXCHANGE	Executing exchange code	CHAR	5	25	
8	CFIRM-CODE	Carry Firm ID	CHAR	5	30	
9	CFIRM-EXCHANGE	Carry exchange code	CHAR	5	35	
10	OPPOSITE-PARTICIPANT-ID	Opposite Participant Id	CHAR	10	40	
11	EFIRM-DISP-ACCT-NUM	Executing participant account number	CHAR	15	50	
12	CFIRM-DISP-ACCT-NUM	Pass through from trade data	CHAR	15	65	GN_PR_TRADE. carry_display_acct
13	ORIG-CFIRM-ACCT-NUM	Pass through from trade data	CHAR	15	80	GN_PR_TRADE. carry_orig_acct

14	PROFIT-CTR	Pass through from trade	CHAR	4	95	To be displayed only for Executing participants data and not for carry participants data
15	AGRM-NUM	Computed Agreement Number for the trade. If there is no agreement then fill in spaces	CHAR	10	99	
16	BILL-CARRY PARTICIPANT-IND	Y= BILL CARRY AGREEMENT N= CALCULATE ONLY Computed Value. If there is no value then fill in spaces	CHAR	1	109	If it is carry side and if it is third party then it will be "Y". For everything else it is "N"
17	CMDTY-CODE	Pass through from trade	CHAR	5	110	
18	CTRCT-YYYY	Pass through from trade	NUMERIC	4	115	
19	CTRCT-MM	Pass through from trade	NUMERIC	2	119	
20	CTRCT-DD	Pass through from trade	NUMERIC	2	121	
21	OPTION-TYPE	C= Call P=Put Pass through from trade	CHAR	1	123	
22	STRIKE-PRICE	Strike price – pass through from trade	CHAR	8	124	Right justify and left padded with spaces
23	TRADE-PRICE	Trade price – Pass through from trade	CHAR	8	132	Right justify and left padded with spaces
24	TRADE-YYYY	Trade date – Pass through from trade	NUMERIC	4	140	
25	TRADE-MM	Trade date – Pass through from trade	NUMERIC	2	144	Left pad with "0"
26	TRADE-DD	Trade date – Pass through from trade	NUMERIC	2	146	Left pad with "0"
27	QTY	Quantity – Pass through from trade	CHAR	8	148	Right justify and left padded with zeros ("0")
28	BUY-SELL-IND	B= Buy S= Sell Pass through from trade using trade type	CHAR	1	156	
29	TRAN-TYPE	Tran type – Pass through from trade	CHAR	1	157	
30	RVRSL-IND	Reversal Indicator. "R" for reversal trade and " " for normal trades. Pass through from trade.	CHAR	1	158	
31	ORDER-NUM	Order number - Pass through from trade	CHAR	8	159	Last 8 characters from the database table-field
32	CRNCY-CODE	Calculated currency code	CHAR	3	167	
33	GIVE-UP-RATE	Calculated rate Note: The GIVE-UP-RATE will be zero if the RATE-	NUMERIC	8	170	5 numeric plus 3 decimals 99999999

		TYPE is B, C, or O				(implied decimals). This data to be displayed only for executing participant and not for carry participant.
34	GIVE-UP-AMOUNT	Calculated payment	NUMERIC	15	178	12 numeric plus 2 decimal and sign in the last ("-" or space) 999999999999- This data to be displayed only for executing participant and not for carry participant.
35	RATE-TYPE	Type of Rate	CHAR	1	193	R = Rate F = Flat P = Percentage B = Band C = Cumulative Band O = Override
36	OPEN-CLOSE-IND	Open / Close Indicator	CHAR	1	194	O = Open Trade C = Close Trade " " = Trade without indicator
37	TRAN-SOURCE	Pass though from trade data	CHAR	3	195	
38	CHG-IND	A=GAINSTRADE BLANK= BATCH TRADE C=CHANGED X=DELETED and OLD	CHAR	1	198	If it is "A" then the trade was added in the user interface and if it is Blank then the trade came in as batch load. "C" means the modified trade
39	ERROR-IND	E= RECORD NOT PRICED BLANK= RECORD PRICED	CHAR	1	199	E=Un-linked trade
40	STATUS-CODE	R=Rejected M=MEMO REJECTED BLANK= NORMAL STATUS	CHAR	1	200	
41	CARRYOVER-IND	" " = Normal Status, give up trade fee paid C= Carryover to next month	CHAR	1	201	The carried over trades are carried over for next month and then they are deleted from the system.
42	EFIRM-ACCT-NUM	Executing participant account number – reformatted. Calculation field.	CHAR	15	202	Right justify and left padded with spaces
43	CFIRM-ACCT-NUM	Trimmed value of Carry Display account number – reformatted. Calculation	CHAR	15	217	Right justify and left padded with spaces

		field.				
44	PROD – TEST IND	“P” for Production & “T” for Test	CHAR	1	232	
45	TRADE-SEQ-NUM	Trade Sequence number	NUMERIC	10	233	
			Total		243	

Adjustment Record

1	FILE-TYPE	Always “A”	CHAR	1	0	
2	RECORD-TYPE	Carry = C Executing = E	CHAR	1	1	
3	PROCESS-YYYY	Run Date	CHAR	4	2	
4	PROCESS-MM	Run Date	CHAR	2	6	Left pad with “0”
5	PROCESS-DD	Run Date	CHAR	2	8	Left pad with “0”
6	PARTICIAN-ID	From header	CHAR	10	10	
7	EXEC_PARTICIPANT-ID	Executing participant	CHAR	10	20	
8	CARRY_PARTICIPANT-ID	Bill to participant	CHAR	10	30	
9	EFIRM-ACCT-NUM	Executing participant account number	CHAR	15	40	
10	CFIRM-ACCT-NUM	Carry participant Account number	CHAR	15	55	
11	FILLER	BLANK	CHAR	1	70	
12	ADJUST-YYYY	Date adjustment made	NUMERIC	4	71	
13	ADJUST-MM	Date adjustment made	NUMERIC	2	75	Left pad with “0”
14	ADJUST-DD	Date adjustment made	NUMERIC	2	77	Left pad with “0”
15	CYCLE-MONTH	Execution cycle	NUMERIC	2	79	
16	CRNCY-CODE	Currency of the Adjustment	CHAR	3	81	
17	ADJUST-DESC	Description of adjustment	CHAR	50	84	
18	ADJUST-AMOUNT	Amount of adjustment	NUMERIC	16	134	12 numeric plus 2 decimals signed. - 99999999999.99
19	STATUS-CODE	R=REJECTED M=MEMO-REJECT BLANK= NORMAL STATUS	CHAR	1	150	
20	CARRYOVER-IND	BLANK = Normal C=CARRYOVER	CHAR	1	151	
21	PROD-TEST IND	“P” for Production & “T” for Test	CHAR	1	152	
22	FILLER	BLANK	CHAR	90	153	
					243	
			Total	243		

Account Record

1	FILE-TYPE	Always “C”	CHAR	1	0	
2	RECORD-TYPE	Carry = C Executing = E	CHAR	1	1	

3	PROCESS-YYYY	Run Date	CHAR	4	2	
4	PROCESS-MM	Run Date	CHAR	2	6	Left pad with "0"
5	PROCESS-DD	Run Date	CHAR	2	8	Left pad with "0"
6	PARTICIPANT-ID	From header	CHAR	10	10	
7	EPARTICIPANT-ID	Executing Participant ID	CHAR	10	20	
8	CPARTICIPANT-ID	Bill to Participant ID	CHAR	10	30	
9	EFIRM-ACCT-NUM	Executing account number	CHAR	15	40	
10	CFIRM-ACCT-NUM	Carry account number	CHAR	15	55	
11	PROFIT-CTR	Profit Center from the agreement data	CHAR	4	70	
12	AGRM-NUM	Agreement number	CHAR	10	74	
13	CUST-NAME	From the agreement data	CHAR	40	84	
14	CFIRM-CONTACT-NAME	From the agreement data	CHAR	50	124	
15	CFIRM-CONTACT-PHONE	From the agreement data	CHAR	24	174	
16	STATUS-CODE	R=REJECTED M=MEMO-REJECT BLANK= NORMAL-STATUS	CHAR	1	198	
17	BILL-CFIRM-IND	Y=BILL-CFIRM N= BILL-THIRD-PARTY	CHAR	1	199	
18	FILLER		CHAR	43	200	
					243	
			Total	243		

Rate Record

1	FILE-TYPE	Always "R"	CHAR	1	0	
2	RECORD-TYPE	Carry = C Executing = E	CHAR	1	1	
3	PROCESS-YYYY	Date processed	CHAR	4	2	
4	PROCESS-MM	Date processed	CHAR	2	6	Left pad with "0"
5	PROCESS-DD	Date processed	CHAR	2	8	Left pad with "0"
6	PARTICIPANT-ID	From header	CHAR	10	10	
7	EPARTICIPANT-ID	Executing Participant ID	CHAR	10	20	
8	EFIRM-EXCHANGE	Executing participant exchange code	CHAR	5	30	
9	FILLER		CHAR	25	35	
10	AGRM-NUM	Computed agreement nbr	CHAR	10	60	
11	EFFECTIVE-YYYY	Date rates are effective	CHAR	4	70	
12	EFFECTIVE-MM	Date rates are effective	CHAR	2	74	Left pad with "0"
13	EFFECTIVE-DD	Date rates are effective	CHAR	2	76	Left pad with "0"
14	CMDTY-CODE	Commodity Code	CHAR	5	78	
15	CRNCY-CODE	Currency Code	CHAR	5	83	
16	TRAN-TYPE	Transaction Type	CHAR	2	88	
17	TRAN-SOURCE	Transaction Source	CHAR	3	90	
18	OPENING-CLOSING-IND	Open / Close Indicator. "O" or "C" or BLANK	CHAR	1	93	
19	FRT	Future Rate Type R = Rate	CHAR	1	94	

		P = Percentage F = Flat				
20	FUT-RATE	Value	NUMERIC	9	95	5 numeric plus 3 decimals 99999.999
21	FUTURE-BAND-IND	"Y" or "N"	CHAR	1	104	
22	FUTURE-SLIDING- SCALES-IND	"Y" or "N"	CHAR	8	105	
23	FUTURE-BAND-MIN	Minimum Qty	NUMERIC	15	113	
24	FUTURE-BAND-MAX	Maximum Qty	NUMERIC	15	128	
25	ORT	Option Rate Type R = Rate P = Percentage F = Flat	CHAR	1	143	
26	OPT-RATE	Value	NUMERIC	9	144	5 numeric plus 3 decimals 99999.999
27	OPTION-BAND-IND	"Y" or "N"	CHAR	1	153	
28	OPTION-SLIDING- SCALES-IND	"Y" or "N"	CHAR	8	154	
29	OPTION-BAND-MIN	Minimum Qty	NUMERIC	8	162	
30	OPTION-BAND-MAX	Maximum Qty	NUMERIC	8	170	
31	MIN-FEE	Minimum Fee for Payment	NUMERIC	13	178	10 numeric plus 2 decimals 9999999999.99
32	MAX-FEE	Maximum Fee for Payment	NUMERIC	13	191	10 numeric plus 2 decimals 9999999999.99
33	RECORD-NUM	Priority or Rank. The Lower the rank the higher the priority.	NUMERIC	1	204	
34	STATUS-CODE	R=REJECTED M=MEMO-REJECT BLANK= NORMAL-STATUS	CHAR	1	205	
35	EGUS-RATE-IND	Y=Rate retrieved from EGUS Blank=Rate not in EGUS	CHAR	1	206	Based on having a null EGUS Agreement Group ID
36	FILLER		CHAR	36	207	No decimals
					243	
			Total	243		

Payment Record

1	FILE-TYPE	Always "P"	CHAR	1	0	
2	RECORD-TYPE	Execute = E Carry = C	CHAR	1	1	
3	PROCESS-YYYY	Date Processed	CHAR	4	2	
4	PROCESS-MM	Date Processed	CHAR	2	6	Left pad with "0"
5	PROCESS-DD	Date Processed	CHAR	2	8	Left pad with "0"
6	PARTICIPANT-ID	From header	CHAR	10	10	
7	EPARTICIPANT-ID	Executing participant ID	CHAR	10	20	
8	CPARTICIPANT-ID	Bill to participant ID	CHAR	10	30	
9	FILLER	BLANK	CHAR	20	50	
10	CFIRM-DISP-ACCT-NUM	Carry participant account number	CHAR	15	60	

11	CFIRM-ACCT-NUM	Carry participant account number – reformatted. Calculation field	CHAR	15	75	Remove both leading and trailing spaces; Remove leading zeros and right justify the number.
12	EFIRM-ACCT-NUM	Executing participant account number	CHAR	15	90	
13	PROFIT-CTR	Profit center in agreement / account data	CHAR	5	105	
14	AGRM-NUM	Computed value	CHAR	10	110	
15	BILL-CFIRM-IND	“Y” = Bill Carry Participant “N” = Bill Customer Participant (3 rd Party)	CHAR	1	120	
16	FILLER	Spaces	CHAR	4	121	
17	CYCLE-MONTH	Payment Month	NUMERIC	2	125	01 through 12
18	CRNCY-CODE	Currency Code of the payment	CHAR	3	127	
19	UNADJ-GU-AMT	Total revenue before adjustment - Unadjusted give up amount	NUMERIC	16	130	12 numeric plus 2 decimals signed. - 99999999999.99
20	CASH-ADJ	Sum of the cash adjustments for the period.	NUMERIC	16	146	12 numeric plus 2 decimals signed. - 99999999999.99
21	DETL-DISPUTED	Sum of the rejected payments at trade level - Disputed amount	NUMERIC	16	162	12 numeric plus 2 decimals signed. - 99999999999.99
22	TOT-AMT-DUE	Total revenue+cash adjustment-detail disputed = Total sum of payment due	NUMERIC	16	178	12 numeric plus 2 decimals signed. - 99999999999.99
23	NBR-CTRCTS	Total number of contracts in the payment period.	NUMERIC	8	194	Sum of quantity
24	STATUS-CODE	R=REJECTED M=MEMO-REJECT BLANK= NORMAL-STATUS	CHAR	1	202	
25	PROD-TEST IND	“P” for Production & “T” for Test	CHAR	1	203	
26	FILLER	BLANK	CHAR	39	204	
					243	
			Total	243		

Calculate Only Record

1	FILE-TYPE	3= CALCULATE ONLY	CHAR	1	0	
2	RECORD-TYPE	E= EXECUTING FIRM	CHAR	1	1	
3	PROCESS-YYYYMMDD	Run Date	CHAR	8	2	YYYYMMDD
6	EPARTICIPANT-ID	Executing Participant ID	CHAR	10	10	

7	CPARTICIPANT-ID	Carry Participant ID	CHAR	10	20	
9	CFIRM-ACCT-NUM	Carry Firm account	CHAR	5	30	
10	EFIRM-ACCT-NUM	Executing participant account number	CHAR	15	35	
11	AGRM-NUM	Agreement reference number	CHAR	10	50	
12	CUST-NAME	Customer Contact name	CHAR	50	60	
13	CUST-PHONE	Customer Contact Phone	CHAR	25	110	
14	CUST-ADDRESS-1	Billing address Line 1	CHAR	50	135	
15	FILLER	BLANK	CHAR	31	185	
16	RECORD-NUM	Sequence Number within Calculate only	NUMERIC	6	216	
17	SEQ-NUM	1= FIRST- PART	NUMERIC	1	222	
18	FILLER	BLANK	CHAR	20	223	
					243	
			Total	243		
1	FILE-TYPE	3= CALCULATE ONLY	CHAR	1	0	
2	RECORD-TYPE	E= EXECUTING FIRM	CHAR	1	1	
3	PROCESS-YYYYMMDD	Run Date	CHAR	8	2	
6	EPARTICIPANT-ID	Executing Participant ID	CHAR	10	10	
7	CUST-ADDRESS-2	Billing address Line 2	CHAR	50	20	
7	CUST-ADDRESS-3	Billing address Line 3	CHAR	50	70	
8	CUST-ADDRESS-4	Billing address Line 4	CHAR	50	120	
9	FILLER	BLANK	CHAR	46	170	
16	RECORD-NUM	Sequence Number within Calculate only	NUMERIC	6	216	
17	SEQ-NUM	2= SECOND - PART	NUMERIC	1	222	
18	FILLER	BLANK	CHAR	20	223	
					243	
			Total	243		

Third Party Record (Bill Customer Records)

1	FILE-TYPE	B= THIRD PARTY	CHAR	1	0	
2	RECORD-TYPE	E= EXECUTING FIRM	CHAR	1	1	
3	PROCESS-YYYYMMDD	Run Date	CHAR	8	2	YYYYMMDD
6	EPARTICIPANT-ID	Executing Participant ID	CHAR	10	10	
7	CPARTICIPANT-ID	Carry Participant ID	CHAR	10	20	
8	BILL TO PARTICIPANT-ID	Bill To Participant ID	CHAR	10	30	
9	CARRY-EXCHANGE	Carry Exchange Code	CHAR	5	40	
10	CARRY FIRM ID	Carry Firm Code	CHAR	5	45	
11	CFIRM-ACCT-NUM	Carry Firm account	CHAR	5	50	
12	EFIRM-ACCT-NUM	Executing participant account number	CHAR	15	55	
13	AGRM-NUM	Agreement reference number	CHAR	10	70	
14	CUST-NAME	Customer Contact name	CHAR	50	80	
15	CUST-PHONE	Customer Contact Phone	CHAR	25	130	

16	CUST-ADDRESS-1	Billing address Line 1	CHAR	50	155	
17	RECORD-NUM	Sequence Number within Calculate only	NUMERIC	6	205	
18	SEQ-NUM	1= FIRST- PART	NUMERIC	1	211	
19	FILLER	BLANK	CHAR	31	212	
					243	
			Total	243		
1	FILE-TYPE	B= THIRD PARTY	CHAR	1	0	
2	RECORD-TYPE	E= EXECUTING FIRM	CHAR	1	1	
3	PROCESS-YYYYMMDD	Run Date	CHAR	8	2	
6	EPARTICIPANT-ID	Executing Participant ID	CHAR	10	10	
7	CUST-ADDRESS-2	Billing address Line 2	CHAR	50	20	
7	CUST-ADDRESS-3	Billing address Line 3	CHAR	50	70	
8	CUST-ADDRESS-4	Billing address Line 4	CHAR	50	120	
9	FILLER	BLANK	CHAR	46	170	
16	RECORD-NUM	Sequence Number within Calculate only	NUMERIC	6	216	
17	SEQ-NUM	2= SECOND - PART	NUMERIC	1	222	
18	FILLER	BLANK	CHAR	20	223	
					243	
			Total	243		