

5. File Transmission Layouts for MBSD CCP P&I Report - NDM Format

Purpose

The P&I Report reflects FICC P&I calculations

Frequency

Daily.

*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.

POOL OBLIGATION P&I DETAIL RECORD (CARD CODE 02)

Detail record containing P&I associated with a failing pool obligation and record date.

TRAILER CONTROL RECORD (CARD CODE 99)

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

Format Codes

- digit

X - alphanumeric

A - letter

Y - year

M - month

D - day

NOTE: If a number is padded, it will be padded with zeroes on the left in the integer part and on the right in the decimal part (if one exists). If text is padded, it will be padded with spaces on the right.

FILE TRANSMISSION LAYOUT FOR P&I REPORT - NDM OUTPUT (HEADER)

Field Name	Length	Type	Format	Cobol Picture	Description/Notes
RPT-PNI-DT1-CARD-CODE	2	N	##	PIC 9(02)	Card code = '01'
RPT-PNI-DT1-RPT-ID	8	A/N	XXXXXXXX	PIC X(08)	Report ID = 'MB8012-N'
RPT-PNI-DT1-ACC-AGG-ID					
RPT-PNI-DT1-PART-ID	3	N	###	PIC 9(03)	Participant ID
RPT-PNI-DT1-AGG	2	A/N	##	PIC 9(02)	Aggregate
RPT-PNI-DT1-ACCT	4	A	AAAA	PIC X(04)	Account Symbol
RPT-PNI-DT1-BUS-DATE	8	N	YYYYMMDD	PIC 9(08)	Date of Report
FILLER	201	A	AAAA...	PIC X(201)	Filler
Total	228				

FILE TRANSMISSION LAYOUT FOR P&I REPORT - NDM OUTPUT (POOL OBLIGATION P&I DETAIL RECORD)

Field Name	Length	Type	Format	Cobol Picture	Description/Notes
RPT-PNI-DT2-CARD-CODE	2	N	##	PIC 9(02)	Card code = '02'
RPT-PNI-DT2-SETTLE-MONTH	6	N	YYYYMM	PIC 9(06)	Settlement Month
RPT-PNI-DT2-TBA-CUSIP	9	A/N	XXXXXXXXXX	PIC X(09)	TBA CUSIP
RPT-PNI-DT2-POOL-NUMBER	6	A/N	XXXXXX	PIC X(06)	Pool Number (zero-padded)
RPT-PNI-DT2-POOL-CUSIP	9	A/N	XXXXXXXXXX	PIC X(09)	Pool CUSIP
RPT-PNI-DT2-STATUS-CODE	4	A	AAAA	PIC X(04)	Status Code (space-padded)
RPT-PNI-DT2-BUY-SELL-CODE	1	A	B or S	PIC X(01)	Buy/Sell Code
RPT-PNI-DT2-POID	14	N	#####	PIC 9(14)	Pool Obligation ID (zero-padded)
RPT-PNI-DT2-SETTL-DATE	8	N	YYYYMMDD	PIC 9(08)	Settlement Date
RPT-PNI-DT2-DLVRY-DATE	8	N	YYYYMMDD	PIC 9(08)	Delivery Date
RPT-PNI-DT2-ORIG-FACE	15	N	#####	PIC 9(15)	Original Face (zero-padded)
RPT-PNI-DT2-CURR-FACE-SD	17	N	#####	PIC 9(15)V9(02)	Current Face on Settlement Date (zero-padded)
RPT-PNI-DT2-PRICE	15	N	#####	PIC 9(03)V9(12)	Obligation Price (zero-padded)
RPT-PNI-DT2-RECORD-DATE	8	N	YYYYMMDD	PIC 9(08)	Record Date this P&I payment relates to
RPT-PNI-DT2-CURR-FACTOR-DATE	8	N	YYYYMMDD	PIC 9(08)	Factor date for this record date's payment (Current Factor Date)

Field Name	Length	Type	Format	Cobol Picture	Description/ Notes
RPT-PNI-DT2-CURR-FACTOR	12	N	#####	PIC 9(3)V9(9)	Factor for this record date's payment (Current Factor). Note that if this factor is not yet known, then this field will be all zeroes and the Blackout indicator set to Y.
RPT-PNI-DT2-PREV-FACTOR-DATE	8	N	YYYYMMDD	PIC 9(08)	Previous factor date
RPT-PNI-DT2-PREV-FACTOR	12	N	#####	PIC 9(3)V9(9)	Previous factor
RPT-PNI-DT2-CURR-FACE-REVISED	17	N	#####	PIC 9(15)V9(02)	Revised Current Face using Current Factor. Note that if the Blackout indicator is set to Y, this field will be all zeroes.
RPT-PNI-DT2-PRIN	15	N	#####	PIC 9(13)V9(02)	Principal Payment (zero-padded). Note that if the Blackout indicator is set to Y, this field will be all zeroes.
RPT-PNI-DT2-PRIN-CREDIT-DEBIT	1	A	C or D	PIC X(01)	Principal Payment Credit or Debit
RPT-PNI-DT2-INT	15	N	#####	PIC 9(13)V9(02)	Interest Payment (zero-padded).
RPT-PNI-DT2-INT-CREDIT-DEBIT	1	A	C or D	PIC X(01)	Interest Payment Credit or Debit

Field Name	Length	Type	Format	Cobol Picture	Description/ Notes
RPT-PNI-DT2-P-N-I	15	N	#####	PIC 9(13)V9(02)	Total P&I Payment (zero- padded). Note that if the Blackout indicator is set to Y, this field will be all zeroes.
RPT-PNI-DT2-P-N-I-CREDIT- DEBIT	1	A	C or D	PIC X(01)	Total P & I Payment Credit or Debit
RPT-PNI-DT2-BLACKOUT	1	A	Y or N	PIC X(01)	Indicate if factor associated with the Current Factor Date is unknown. If so, the Current Factor, Revised Current Face, Principal Payment and Total P&I Payment will be all zeroes.
Total	228				

FILE TRANSMISSION LAYOUT FOR P&I REPORT - NDM OUTPUT (TRAILER)

Field Name	Length	Type	Format	Cobol Picture	Description/Notes
RPT-PNI-DT99-CARD-CODE	2	N	##	PIC 9(02)	Card code = '99'
FILLER	13	A	AAAAAAAAAAAAA	PIC X(13)	Filler
RPT-PNI-DT99-ACCT	4	A	AAAA	PIC X(04)	Account Symbol
FILLER	1	A	A	PIC X(01)	Filler
RPT-PNI-DT99-LOGICAL-COUNT	7	N	#####	PIC 9(07)	Logical Record Count (zero-padded)
FILLER	1	A	A	PIC X(01)	Filler
RPT-PNI-DT99-PHYSICAL-COUNT	7	N	#####	PIC 9(07)	Physical Record Count (zero-padded)
FILLER	193	A	AAAA...	PIC 9(193)	Filler
Total	228				