

# ***Fixed Income Clearing Corporation***

## **MBSD TMPG Monthly Recap Report**

### **1. Overview**

(Note: This report is similar to the existing Dealer or Broker Commission Report)

The MBSD TMPG Monthly Recap Report is produced on the last business day of each month to reflect all Pool Obligations (“POIDs”) subject to TMPG charges during the current month.

This report is *not cumulative*. (Note: As this report is not cumulative, Pool Obligations settled from previous months are not included on this report.)

Members will use this report to balance MBSD generated TMPG charges versus their own internal books and records.

The MBSD TMPG Monthly Recap Report will include the following activities:

- All POIDs settled within the current month
- Number of days for which a TMPG charge is applied (by rate if applicable)
- Total TMPG charge per POID

## File Transmission Layouts for MBSD TMPG Monthly Recap Report

### Purpose

The TMPG Monthly recap report reflects all monthly TMPG charges and rate changes on participant account

### Frequency

Monthly (on the last business date of the month).

\*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.

**NOTE:** Report will returns items with settlement date between specified business date and the first day of the same month. The specified date should be within the same month as MBS Texpress System date.

### 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.

### TMPG RECAP DETAIL RECORD (CARD CODE 02)

Detail record containing a single failing pool obligation record.

### 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 MONTHLY RECAP REPORT (HEADER)**

Field Name	Length	Type	Format	Control Picture	Description/Notes
RPT-TRR-DT1-CARD-CODE	2	N	##	PIC 9(02)	Card code = '01'
RPT-TRR-DT1-RPT-ID	8	A/N	XXXXXXXX	PIC X(08)	Report ID = "MB7100_N"
RPT-TRR-DT1-ACC-AGG-ID					
RPT-TRR-DT1-PART-ID	3	N	###	PIC 9(03)	Participant ID
RPT-TRR-DT1-AGG	2	N	##	PIC 9(02)	Aggregate Number
RPT-TRR-DT1-ACCT	4	A	AAAA	PIC X(04)	Account Symbol
RPT-TRR-DT1-BUS-DATE	8	N	YYYYMMDD	PIC 9(08)	Date of Report
FILLER	201	A	AAAA.....	PIC X(201)	Filler
<b>Total</b>	228				

**FILE TRANSMISSION LAYOUT FOR MONTHLY RECAP REPORT (DETAIL RECORD)**

Field Name	Length	Type	Format	Cobol Picture	Description/Notes
RPT-TRR-DT2-CARD-CODE	2	N	##	PIC 9(02)	card Code = "02"
RPT-TRR-DT2-SETTLE-MONTH	6	N	YYYYMM	PIC 9(06)	Settlement Month
RPT-TRR-DT2-TBA-CUSIP	9	A/N	XXXXXXXXXX	PIC X(09)	TBA CUSIP
RPT-TRR-DT2-POOL-NUMBER	6	A/N	XXXXXX	PIC X(06)	Pool Number
RPT-TRR-DT2-POOL-CUSIP	9	A/N	XXXXXXXXXX	PIC X(09)	Pool CUSIP
RPT-TRR-DT2-SIFMA-CLASS	1	A	A, B, C or D	PIC X(01)	SIFMA class code
RPT-TRR-DT2-POID	14	N	#####	PIC 9(14)	Pool Obligation ID
RPT-TRR-DT2-BUY-SELLCODE	1	A	B or S	PIC X(01)	Buy or sell code
RPT-TRR-DT2-SETTL-DATE	8	N	YYYYMMDD	PIC 9(08)	Settlement date
RPT-TRR-DT2-CRLANCE-DATE	8	N	YYYYMMDD	PIC 9(08)	CLEARANCE DATE
RPT-TRR-DT2-ORIG-FACE	15	N	#####	PIC 9(15)	Original Face
RPT-TRR-DT2-CURR-FACE	17	N	#####	PIC 9(15)V9(02)	Current Face
RPT-TRR-DT2-PRICE	15	N	#####	PIC 9(03)V9(12)	Obligation price
RPT-TRR-DT2-EXPECT-NETMONEY	15	N	#####	PIC 9(13)V9(02)	Net Money
RPT-TRR-DT2-TMPGRATE	6	N	#####	PIC 9(2)V9(4)	Applied TMPG Rate
RPT-TRR-DT2-DAYS	3	N	###	PIC 9(3)	Number of days failing
RPT-TRR-DT2-EFFV_FROM_DATE	8	N	YYYYMMDD	PIC 9(08)	The first date the rate

					became effective on
RPT-TRR-DT2-EFFV_TO_DATE	8	N	YYYYMMDD	PIC 9(08)	The last date the rate was effective on
RPT-TRR-DT2-ACCRUAL	15	N	#####	PIC S9(13)V9(2)	TMPG fail charge accrual
RPT-POA-DT2-TMPG-CREDIT-DEBIT	1	A	C or D	PIC X(01)	TMPG charge Debit or Credit
FILLER	61	A	AAAA...	PIC X(61)	Filler
<b>Total</b>	<b>228</b>				

**FILE TRANSMISSION LAYOUT FOR MONTHLY RECAP REPORT (TRAILER)**

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

**Important Note: The following is a mock-up of the print image version for a new report. Final version may be different that depicted below. Date and information reflected in the fields are for illustrative purposes only and not the result of an actual calculation.**

## TMPG Monthly Recap Report

TMPG MONTHLY RECAP REPORT  
08/31/2011

PAGE: 1

PART AGG: 999-01 PART ID: MBXX

PRODUCT: MBS

POID	Pool Number	Pool CUSIP	B/S	S/D	Clearance Date	Orig Face	Curr Face	Price	Net Money	Rate	Effective Dates From	To	TMPG Days	Accrual	Total TMPG Charge
-----															
SIFMA CLASS	<b>B</b>	<b>08/2011</b>			<b>TBA CUSIP 01F042483</b>										
12345678901111	1234567	999999999	B	08/10/11	08/20/11	1,000,000	990,000.00	99.000000	990,000.00	2.00	MM/DD/YY	MM/DD/YY	5	150.00	
										3.00	MM/DD/YY	MM/DD/YY	5	300.00	450.00
12345678902222	7654321	919919919	S	8/17/2011	08/20/2011	1,000,000	990,000.00	99.000000	990,000.00	4.00	MM/DD/YY	MM/DD/YY	4	-500.00	-500.00
Pool Number		Pool CUSIP			Credit TMPG Charge		Debit TMPG Charge		Net TMPG Charge						
1234567		999999999			450.00		0.00		450.00						
7654321		919919919			0.00		-500.00		-500.00						
TBA CUSIP		Credit TMPG Charge		Debit TMPG Charge		Net TMPG Charge									
01F042483		450.00		-500.00		-50.00									
-----															
SIFMA CLASS	<b>C</b>	<b>08/2011</b>			<b>TBA CUSIP 01N050685</b>										
98765432101111	2233445	888888888	S	8/10/2011	08/14/2011	3,000,000	3,000,000.00	100.000000	3,000,000.00	2.00	MM/DD/YY	MM/DD/YY	4	-450.00	-450.00
Pool Number		Pool CUSIP			Credit TMPG Charge		Debit TMPG Charge		Net TMPG Charge						
7654321		919191919			0.00		-450.00		-450.00						
TBA CUSIP		Credit TMPG Charge		Debit TMPG Charge		Net TMPG Charge									
01N050685		0.00		-450.00		-450.00									

Comments:

- SIFMA Class provides initial sort order
- Report reflects individual POID level data tallied at the pool number level and rolled up to the TBA CUSIP level
- Records appear on this report within the month in which the clearance was executed
- Initial rollout will be limited to print image and tilde delimited format

- Secondary sort order is settlement month followed by TBA CUSIP
- Report generated COB last business day of the month
- Net of TMPG charges to be applied to Class B Payable the following month

**TMPG MONTHLY RECAP REPORT**  
08/31/2011

PAGE: 2

PART AGG: 999-01 PART ID: MBXX

PRODUCT: MBS

POID	Pool Number	Pool CUSIP	B/S	S/D	Clearance Date	Orig Face	Curr Face	Price	Net Money	Rate	Effective Dates From	To	TMPG Days	Accrual	Total TMPG Charge
-----															
SIFMA CLASS															
TBA CUSIP															
Class A	Items	Original Face		Current Face		Clearance Proceeds									TMPG Charge
Sells	0	0		.00		.00									.00
Buys	0	0		.00		.00									.00
Total/Net	0	0		.00		.00									.00
Class B	Items	Original Face		Current Face		Clearance Proceeds									TMPG Charge
Sells	1	1,000,000		990,000.00		990,000.00									-500.00
Buys	1	1,000,000		990,000.00		-990,000.00									450.00
Total/Net	2	0		.00		.00									-50.00
Class C	Items	Original Face		Current Face		Clearance Proceeds									TMPG Charge
Sells	1	3,000,000		3,000,000.00		3,000,000.00									-450.00
Buys	0	0		.00		.00									.00
Total/Net	1	3,000,000	3,000,000.00			3,000,000.00									-450.00
Class D	Items	Original Face		Current Face		Clearance Proceeds									TMPG Charge
Sells	0	0		.00		.00									0.00
Buys	0	0		.00		.00									0.00
Total/Net	0	0		.00		.00									0.00
All	Items	Original Face		Current Face		Clearance Proceeds									TMPG Charge
Sells	2	4,000,000		3,990,000.00		3,990,000.00									-950.00
Buys	1	1,000,000		990,000.00		-990,000.00									450.00
Total/Net	3	3,000,000	3,000,000.00			3,000,000.00									-500.00

Comments:

- SIFMA Class subtotals will not distinguish settlement month or any transactional details

