

File Transmission Layout - Cash Trade Conversion Format

Publication Date:	May 9, 2018
Version #:	1.05
Distribution:	MBSD Clearing Members

Version Control Page

Date	Version #	Name	Description of Change
7/16/2015	1.0	C. Swords	Initial version
10/14/2015	1.01	C. Swords	Made following updates: <ul style="list-style-type: none"> Corrected length of Trade Number in Card Code 03
8/24/2016	1.02	C. Swords	Made following informational changes: <ul style="list-style-type: none"> Standard title page and revision history
10/27/2016	1.03	C. Swords	Made following correction: <ul style="list-style-type: none"> Card Code 03 Converted PID Detail Record – correct type of RPT-CRT3-PID-ID to be A/N (was N). Card Code 04 Resulting POID Detail Record – correct type of RPT-CRT4-PID-ID to be A/N (was N). Card Code 04 (RESULTING POID DETAIL RECORD), field Trade Date (RPT-CRT4-TRD-DATE), updated Type from N to A/N, and Cobol Picture from PIC 9(08) to X(08), due to fact that this field is blank for obligations resulting from generic TBA activity Remove NDM from document name
7/20/2017	1.04	C. Swords	Made following informational changes: <ul style="list-style-type: none"> Card Code 04 Resulting POID Detail Record – make comment that Trade Id (RPT-CRT4-ASC-TRADE-ID, reflected as prefix/suffix) is only populated for SPT trades or STIP PIDs.
4/17/2018	1.05	J. Xie	Adding clarification on PID field format: <ul style="list-style-type: none"> Clarify that PID-ID 16-character fixed-length alpha-numeric field is left padded with 2 zeros.

File Transmission Layout - Cash Trade (Same Day Settle) Conversion Format

Purpose

Reflects impact on cash trades (Specified Pool Trades (“SPT”) and allocations) converted to Pool Obligations (“POIDs”).

Frequency

Daily.

Record Layouts

*All records are of equal length - 228 bytes.

*There are 5 different record types, each uniquely identified by card code, as follows: card codes 01 through 04, & 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.

CONVERTED TRADE DETAIL RECORD (CARD CODE 02)

Detail record containing a single converted trade record.

CONVERTED POOL INSTRUCT DETAIL RECORD (CARD CODE 03)

Detail record containing a single converted pool instruct record.

RESULTING POOL OBLIGATION DETAIL RECORD (CARD CODE 04)

Detail record containing a single resulting pool obligation record.

TRAILER CONTROL RECORD (CARD CODE 99)

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

**File Transmission Layout - Cash Trade (Same Day Settle) Conversion
(HEADER)**

Field Name	Length	Type	Cobol Picture	Description / Notes
RPT-CRT1-CARD-CODE	2	N	PIC 9(02)	Header Record, Card code = '01'
RPT-CRT1-RPT-ID	8	A/N	PIC X(08)	Report ID = 'MB8108-N'
RPT-CRT1-ACC-AGG-ID				
RPT-CRT1-PART-ID	3	N	PIC 9(03)	Participant ID
RPT-CRT1-AGG	2	N	PIC 9(02)	Aggregate
RPT-CRT1-ACCT	4	A	PIC X(04)	Account Symbol
RPT-CRT1-PART-NAME	40	A/N	PIC X(40)	Participant Name
RPT-CRT1-BUS-DATE	8	N	PIC 9(08)	Date of Report
FILLER	161	A	PIC X(161)	Filler
Total	228			

File Transmission Layout - Cash Trade (Same Day Settle) Conversion
(CONVERTED TRADE DETAIL)

Field Name	Length	Type	Cobol Picture	Description / Notes
RPT-CRT2-CARD-CODE	2	N	PIC 9(02)	Converted Trade Detail Record, Card code = '02'
RPT-CRT2-TBA-CUSIP	9	A/N	PIC X(09)	TBA CUSIP
RPT-CRT2-ACCT	4	A	PIC X(04)	Account Symbol
RPT-CRT2-TRADE-ID				
RPT-CRT2-TRD-PFX	4	N	PIC 9(04)	Trade Number Prefix
RPT-CRT2-TRD-SFX	6	N	PIC 9(06)	Trade Number Suffix
RPT-CRT2-XREF	15	A/N	PIC X(15)	Internal XREF / Trade #
RPT-CRT2-TRADE-TYPE	4	A/N	PIC X(04)	Trade Type-TFTD
RPT-CRT2-TRADE-SUB-TYPE	4	A/N	PIC X(04)	Trade Sub-Type - SPT
RPT-CRT2-BS-IND	1	A	PIC X(01)	Buy/Sell Code, B=Buy, S = Sell
RPT-CRT2-TRD-DATE	8	N	PIC 9(08)	Trade Date (YYYYMMDD)
RPT-CRT2-STTL-DATE	8	N	PIC 9(08)	Settlement Date (YYYYMMDD)
RPT-CRT2-CTRA	4	A/N	PIC X(04)	Contra Account
RPT-CRT2-POOL-NUMBER	6	A/N	PIC X(06)	Pool Number
RPT-CRT2-POOL-CUSIP	9	A/N	PIC X(09)	Pool CUSIP
RPT-CRT2-STTL-PRICE	15	N	PIC 9(03)V9(12)	Settlement Price – In Decimal
RPT-CRT2-ORIG-FACE	15	N	PIC 9(15)	Original Face
RPT-CRT2-CURR-FACE	17	N	PIC 9(15)V9(02)	Current Face
RPT-CRT2-NET-MONEY	15	N	PIC 9(13)V9(02)	Net Money
RPT-CRT2-NET-MONEY-CRDR	1	A	PIC X(01)	Net Money Indicator (C=Credit, D=Debit)
FILLER	81	A	PIC X(81)	Filler

Total**228**

File Transmission Layout - Cash Trade (Same Day Settle) Conversion (CONVERTED PID DETAIL)

Field Name	Length	Type	Cobol Picture	Description / Notes
RPT-CRT3-CARD-CODE	2	N	PIC 9(02)	Converted PID Detail Record, Card code = '03'
RPT-CRT3-TBA-CUSIP	9	A/N	PIC X(09)	TBA CUSIP
RPT-CRT3-ACCT	4	A	PIC X(04)	Account Symbol
RPT-CRT3-PID-ID	16	A/N	PIC X(16)	Pool Instruct Identifier. Left padded with 2 leading 0s. ¹
RPT-CRT3-STIP -TRADE-ID				
RPT-CRT3-STIP-TRD-PFX	4	N	PIC 9(04)	Targeted Trade Number Prefix
RPT-CRT3-STIP-TRD-SFX	6	N	PIC 9(06)	Targeted Trade Number Suffix
RPT-CRT3-XREF	15	A/N	PIC X(15)	Targeted Trade Internal XREF / Trade #
RPT-CRT3-TRADE-TYPE	4	A/N	PIC X(04)	Targeted Trade Type-TFTD, SBON
RPT-CRT3-TRADE-SUB-TYPE	4	A/N	PIC X(04)	Targeted Trade Sub-Type – SPT, STIP, TBA
RPT-CRT3-BS-IND	1	A	PIC X(01)	Buy/Sell Code, B=Buy, S = Sell
RPT-CRT3-TRD-DATE	8	N	PIC 9(08)	Trade Date (YYYYMMDD)
RPT-CRT3-STTL-DATE	8	N	PIC 9(08)	Settlement Date (YYYYMMDD)
RPT-CRT3-DLVRY-DATE	8	N	PIC 9(08)	Delivery Date (YYYYMMDD)
RPT-CRT3-CTRA	4	A/N	PIC X(04)	Contra Account
RPT-CRT3-POOL-NUMBER	6	A/N	PIC X(06)	Pool Number
RPT-CRT3-POOL-CUSIP	9	A/N	PIC X(09)	Pool CUSIP
RPT-CRT3-STTL-PRICE	15	N	PIC 9(03)V9(12)	Settlement Price – In Decimal
RPT-CRT3-ORIG-FACE	15	N	PIC 9(15)	Original Face
RPT-CRT3-CURR-FACE	17	N	PIC 9(15)V9(02)	Current Face
RPT-CRT3-NET-MONEY	15	N	PIC 9(13)V9(02)	Net Money
RPT-CRT3-NET-MONEY-CRDR	1	A	PIC X(01)	Net Money Indicator (C=Credit, D=Debit)
FILLER	57	A	PIC X(57)	Filler

Total **228**

¹ For example: If PID value is 0005948-041018, in the MRO 16-character field that's left padded with 0s, it will be 000005948-041018. In current system, PID is 14-character long.

File Transmission Layout - Cash Trade (Same Day Settle) Conversion
(RESULTING POID DETAIL)

Field Name	Length	Type	Cobol Picture	Description / Notes
RPT-CRT4-CARD-CODE	2	N	PIC 9(02)	Resulting POID Detail Record, Card code = '04'
RPT-CRT4-TBA-CUSIP	9	A/N	PIC X(09)	TBA CUSIP
RPT-CRT4-ACCT	4	A	PIC X(04)	Account Symbol
RPT-CRT4-POID	14	N	PIC 9(14)	Pool Obligation Id
RPT-CRT4-PID-ID	16	A/N	PIC X(16)	Associated Pool Instruct Identifier (for POIDs resulting from PID only). When populated, it is left padded with 2 leading 0s.
RPT-CRT4-ASC-TRADE-ID				
RPT-CRT4-ASC-TRD-PFX	4	N	PIC 9(04)	Associated Trade Number Prefix (for POIDs resulting from SPT trades or STIP PIDs only)
RPT-CRT4-ASC-TRD-SFX	6	N	PIC 9(06)	Associated Trade Number Suffix (for POIDs resulting from SPT trades or STIP PIDs only)
RPT-CRT4-BS-IND	1	A	PIC X(01)	Buy/Sell Code, B=Buy, S = Sell
RPT-CRT4-TRD-DATE	8	A/N	PIC X(08)	Trade Date (YYYYMMDD), if exists
RPT-CRT4-STTL-DATE	8	N	PIC 9(08)	Settlement Date (YYYYMMDD)
RPT-CRT4-DLVRY-DATE	8	N	PIC 9(08)	Delivery Date (YYYYMMDD)
RPT-CRT4-CTRA	4	A/N	PIC X(04)	Contra Account
RPT-CRT4-POOL-NUMBER	6	A/N	PIC X(06)	Pool Number
RPT-CRT4-POOL-CUSIP	9	A/N	PIC X(09)	Pool CUSIP
RPT-CRT4-STTL-PRICE	15	N	PIC 9(03)V9(12)	Settlement Price – In Decimal
RPT-CRT4-ORIG-FACE	15	N	PIC 9(15)	Original Face
RPT-CRT4-CURR-FACE	17	N	PIC 9(15)V9(02)	Current Face
RPT-CRT4-NET-MONEY	15	N	PIC 9(13)V9(02)	Net Money
RPT-CRT4-NET-MONEY-CRDR	1	A	PIC X(01)	Net Money Indicator (C=Credit, D=Debit)
FILLER	66	A	PIC X(66)	Filler

Total**228**

File Transmission Layout - Cash Trade (Same Day Settle) Conversion
(TRAILER)

Field Name	Length	Type	Cobol Picture	Description / Notes
RPT-CRT99-CARD-CODE	2	N	PIC 9(02)	Trailer Record, Card Code = '99'
FILLER	13	A	PIC X(13)	Filler
RPT-CRT99-ACCT	4	A/N	PIC X(04)	Account Symbol
FILLER	1	A	PIC X(01)	Filler
RPT-CRT99-LOGICAL-COUNT	7	N	PIC 9(07)	Logical Record Count
FILLER	1	A	PIC X(01)	Filler
RPT-CRT99-PHYSICAL-COUNT	7	N	PIC 9(07)	Physical Record Count
FILLER	193	A	PIC X(193)	Filler

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