

File Transmission Layout – Pool Conversion Format

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Version Control Page

Date	Version#	Name	Description of Change
7/16/2015	1.0	C. Swords	Initial version
8/4/2016	1.01	C. Swords	Made following updates: <ul style="list-style-type: none"> • Card Code 03, field RPT-CNV3-PID-ID (Pool Instruct Identifier) is alphanumeric, not numeric. • Card Code 03, field RPT-CNV3-TRADE-SUB-TYPE (Targeted Trade Sub-Type) can be STIP or TBA; SPT is not a valid option. • Card Code 04, field RPT-CNV4-PID-ID (Associated Pool Instruct Identifier) is A/N, rather than N. • Add title page and revision history
10/13/2016	1.02	C. Swords	Made following updates: <ul style="list-style-type: none"> • Card Code 04 (Resulting POID Detail), field RPT-CNV4-ASC-TRADE-ID (Associated Trade Number) is not populated for POIDs resulting from generic TBA trades; it is only populated for SPT trades and STIP allocations. • Updated remove NDM from document name
7/20/2017	1.03	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-CNV4-ASC-TRADE-ID, reflected as prefix/suffix) is only populated for SPT trades or STIP PIDs.
4/17/2018	1.04	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 – Pool Conversion Report Format

Purpose

Reflects Specified Pool Trades (“SPT”), Stipulated Trades (“STIP”) and generic TBA allocations converted to Pool Obligations (POIDs) at the trade execution price for delivery next business day.

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 CODE01)

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 CODE02)

Detail record containing a single converted trade record.

CONVERTED POOL INSTRUCT DETAIL RECORD (CARD CODE03)

Detail record containing a single converted pool instruct record.

RESULTING POOL OBLIGATION DETAIL RECORD (CARD CODE04)

Detail record containing a single resulting pool obligation record.

TRAILER CONTROL RECORD (CARD CODE99)

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

Sample File

*Sample file provided after Record Layouts section.

**File Transmission Layout – Pool Conversion – Format
(HEADER)**

Field Name	Length	Type	Cobol Picture	Description / Notes
RPT-CNV1-CARD-CODE	2	N	PIC 9(02)	Header Record, Card code = '01'
RPT-CNV1-RPT-ID	8	A/N	PIC X(08)	Report ID = 'MB8102-N'
RPT-CNV1-ACC-AGG-ID				
RPT-CNV1-PART-ID	3	N	PIC 9(03)	Participant ID
RPT-CNV1-AGG	2	N	PIC 9(02)	Aggregate
RPT-CNV1-ACCT	4	A	PIC X(04)	Account Symbol
RPT-CNV1-PART-NAME	40	A/N	PIC X(40)	Participant Name
RPT-CNV1-BUS-DATE	8	N	PIC 9(08)	Date of Report
FILLER	161	A	PIC X(161)	Filler
Total	228			

**File Transmission Layout – Pool Conversion – Format
(CONVERTED TRADE DETAIL)**

Field Name	Length	Type	Cobol Picture	Description / Notes
RPT-CNV2-CARD-CODE	2	N	PIC 9(02)	Converted Trade Detail Record, Card code = '02'
RPT-CNV2-TBA-CUSIP	9	A/N	PIC X(09)	TBA CUSIP
RPT-CNV2-ACCT	4	A/N	PIC X(04)	Account Symbol
RPT-CNV2-TRADE-ID				
RPT-CNV2-TRD-PFX	4	N	PIC 9(04)	Trade Number Prefix
RPT-CNV2-TRD-SFX	6	N	PIC 9(06)	Trade Number Suffix
RPT-CNV2-XREF	15	A/N	PIC X(15)	Internal XREF / Trade #
RPT-CNV2-TRADE-TYPE	4	A/N	PIC X(04)	Trade Type-TFTD
RPT-CNV2-TRADE-SUB-TYPE	4	A/N	PIC X(04)	Trade Sub-Type - SPT
RPT-CNV2-BS-IND	1	A	PIC X(01)	Buy/Sell Code, B=Buy, S = Sell
RPT-CNV2-TRD-DATE	8	N	PIC 9(08)	Trade Date (YYYYMMDD)
RPT-CNV2-STTL-DATE	8	N	PIC 9(08)	Settlement Date (YYYYMMDD)
RPT-CNV2-CTRA	4	A/N	PIC X(04)	Contra Account
RPT-CNV2-POOL-NUMBER	6	A/N	PIC X(06)	Pool Number
RPT-CNV2-POOL-CUSIP	9	A/N	PIC X(09)	Pool CUSIP
RPT-CNV2-STTL-PRICE	15	N	PIC 9(03)V9(12)	Settlement Price – In Decimal
RPT-CNV2-ORIG-FACE	15	N	PIC 9(15)	Original Face
RPT-CNV2-CURR-FACE	17	N	PIC 9(15)V9(02)	Current Face
RPT-CNV2-NET-MONEY	15	N	PIC 9(13)V9(02)	Net Money
RPT-CNV2-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 – Pool Conversion – Format
(CONVERTED PID DETAIL)**

Field Name	Length	Type	Cobol Picture	Description / Notes
RPT-CNV3-CARD-CODE	2	N	PIC 9(02)	Converted PID Detail Record, Card code = '03'
RPT-CNV3-TBA-CUSIP	9	A/N	PIC X(09)	TBA CUSIP
RPT-CNV3-ACCT	4	A/N	PIC X(04)	Account Symbol
RPT-CNV3-PID-ID	16	A/N	PIC X(16)	Pool Instruct Identifier. Left padded with 2 leading 0s. ¹
RPT-CNV3-STIP -TRADE-ID				
RPT-CNV3-STIP-TRD-PFX	4	N	PIC 9(04)	Targeted Trade Number Prefix
RPT-CNV3-STIP-TRD-SFX	6	N	PIC 9(06)	Targeted Trade Number Suffix
RPT-CNV3-XREF	15	A/N	PIC X(15)	Targeted Trade Internal XREF / Trade #
RPT-CNV3-TRADE-TYPE	4	A/N	PIC X(04)	Targeted Trade Type-TFTD, SBON
RPT-CNV3-TRADE-SUB-TYPE	4	A/N	PIC X(04)	Targeted Trade Sub-Type – STIP, TBA
RPT-CNV3-BS-IND	1	A	PIC X(01)	Buy/Sell Code, B=Buy, S = Sell
RPT-CNV3-TRD-DATE	8	N	PIC 9(08)	Trade Date (YYYYMMDD)
RPT-CNV3-STTL-DATE	8	N	PIC 9(08)	Settlement Date (YYYYMMDD)
RPT-CNV3-DLVRY-DATE	8	N	PIC 9(08)	Delivery Date (YYYYMMDD)
RPT-CNV3-CTRA	4	A/N	PIC X(04)	Contra Account
RPT-CNV3-POOL-NUMBER	6	A/N	PIC X(06)	Pool Number
RPT-CNV3-POOL-CUSIP	9	A/N	PIC X(09)	Pool CUSIP
RPT-CNV3-STTL-PRICE	15	N	PIC 9(03)V9(12)	Settlement Price – In Decimal
RPT-CNV3-ORIG-FACE	15	N	PIC 9(15)	Original Face
RPT-CNV3-CURR-FACE	17	N	PIC 9(15)V9(02)	Current Face
RPT-CNV3-NET-MONEY	15	N	PIC 9(13)V9(02)	Net Money
RPT-CNV3-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 – Pool Conversion – Format
(RESULTING POID DETAIL)**

Field Name	Length	Type	Cobol Picture	Description / Notes
RPT-CNV4-CARD-CODE	2	N	PIC 9(02)	Resulting POID Detail Record, Card code = '04'
RPT-CNV4-TBA-CUSIP	9	A/N	PIC X(09)	TBA CUSIP
RPT-CNV4-ACCT	4	A/N	PIC X(04)	Account Symbol
RPT-CNV4-POID	14	N	PIC 9(14)	Pool Obligation Id
RPT-CNV4-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-CNV4-ASC-TRADE-ID				
RPT-CNV4-ASC-TRD-PFX	4	N	PIC 9(04)	Associated Trade Number Prefix (for POIDs resulting from SPT trades or STIP PIDs only)
RPT-CNV4-ASC-TRD-SFX	6	N	PIC 9(06)	Associated Trade Number Suffix (for POIDs resulting from SPT trades or STIP PIDs only)
RPT-CNV4-BS-IND	1	A	PIC X(01)	Buy/Sell Code, B=Buy, S = Sell
RPT-CNV4-TRD-DATE	8	N	PIC 9(08)	Trade Date (YYYYMMDD)
RPT-CNV4-STTL-DATE	8	N	PIC 9(08)	Settlement Date (YYYYMMDD)
RPT-CNV4-DLVRY-DATE	8	N	PIC 9(08)	Delivery Date (YYYYMMDD)
RPT-CNV4-CTRA	4	A/N	PIC X(04)	Contra Account
RPT-CNV4-POOL-NUMBER	6	A/N	PIC X(06)	Pool Number
RPT-CNV4-POOL-CUSIP	9	A/N	PIC X(09)	Pool CUSIP
RPT-CNV4-STTL-PRICE	15	N	PIC 9(03)V9(12)	Settlement Price – In Decimal
RPT-CNV4-ORIG-FACE	15	N	PIC 9(15)	Original Face
RPT-CNV4-CURR-FACE	17	N	PIC 9(15)V9(02)	Current Face
RPT-CNV4-NET-MONEY	15	N	PIC 9(13)V9(02)	Net Money
RPT-CNV4-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 – Pool Conversion – Format
(TRAILER)**

Field Name	Length	Type	Cobol Picture	Description / Notes
RPT-CNV99-CARD-CODE	2	N	PIC 9(02)	Trailer Record, Card Code = '99'
FILLER	13	A	PIC X(13)	Filler
RPT-CNV99-ACCT	4	A/N	PIC X(04)	Account Symbol
FILLER	1	A	PIC X(01)	Filler
RPT-CNV99-LOGICAL-COUNT	7	N	PIC 9(07)	Logical Record Count
FILLER	1	A	PIC X(01)	Filler
RPT-CNV99-PHYSICAL-COUNT	7	N	PIC 9(07)	Physical Record Count
FILLER	193	A	PIC X(193)	Filler
Total	228			