

## File Transmission Layout - CCP PID TAP Detail MRO Format

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Distribution:	MBSD Clearing Members

**Version Control Page**

Date	Version #	Name	Description of Change
4/1/2013	Original	MBSD	Initial version
7/16/2015	1.0	C. Swords	Updated to support Novation: <ul style="list-style-type: none"><li>• Update description to indicate that MRO includes results of Expanded Pool Net on SIFMA CSD-1.</li></ul>
8/24/2016	1.01	C. Swords	Made following informational changes: <ul style="list-style-type: none"><li>• Standard title page and revision history</li></ul>

# File Transmission Layout – CCP Pool Instruct TAP Detail Report NDM Format

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## Purpose

The Pool Instruct TAP Detail Report reflects the individual PIDs processed in the current day's daily, and if SIFMA 24hr day, expanded Pool Netting cycles. The PIDs processed are reflected, along with their associated Transaction Adjustment Payment ("TAP").

## Frequency

Daily.

## Record Layouts

\*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 INSTRUCT TAP DETAIL RECORD (CARD CODE 02)

Detail record containing a single pool instruct TAP 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 – CCP Pool Instruct TAP Detail – NDM Format  
(HEADER)**

<b>Field Name</b>	<b>Length</b>	<b>Type</b>	<b>Format</b>	<b>Cobol Picture</b>	<b>Description/Notes</b>
RPT-PIT-DT1-CARD-CODE	2	N	##	PIC 9(02)	Card code = '01'
RPT-PIT-DT1-RPT-ID	8	A/N	XXXXXXXX	PIC X(08)	Report ID = 'MB8013-N'
RPT-PIT-DT1-ACC-AGG-ID					
RPT-PIT-DT1-PART-ID	3	N	###	PIC 9(03)	Participant ID
RPT-PIT-DT1-AGG	2	N	##	PIC 9(02)	Aggregate Number
RPT-PIT-DT1-ACCT	4	A	AAAA	PIC X(04)	Account Symbol
RPT-PIT-DT1-BUS-DATE	8	N	YYYYMMDD	PIC 9(08)	Date of Report
FILLER	201	A	AAAA...	PIC X(201)	Filler
<b>Total</b>	<b>228</b>				

**File Transmission Layout – CCP Pool Instruct TAP Detail – NDM Format  
(POOL INSTRUCT TAP DETAIL RECORD)**

<b>Field Name</b>	<b>Length</b>	<b>Type</b>	<b>Format</b>	<b>Cobol Picture</b>	<b>Description/Notes</b>
RPT-PIT-DT2-CARD-CODE	2	N	##	PIC 9(02)	Card code = '02'
RPT-PIT-DT2-SETTLE- MONTH	6	N	YYYYMM	PIC 9(06)	Settlement Month
RPT-PIT-DT2-TBA-CUSIP	9	A/N	XXXXXXXXXX	PIC X(09)	TBA CUSIP
RPT-PIT-DT2-POOL-NUMBER	6	A/N	XXXXXX	PIC X(06)	Pool Number (zero- padded)
RPT-PIT-DT2-POOL-CUSIP	9	A/N	XXXXXXXXXX	PIC X(09)	Pool CUSIP
RPT-PIT-DT2-DLVRY-DATE	8	N	YYYYMMDD	PIC 9(08)	Delivery Date
RPT-PIT-DT2-PID	16	A/N	XXXXXXXXXXXXXXXXXX	PIC X(16)	Pool ID (space-padded)
RPT-PIT-DT2-XREF	16	A/N	XXXXXXXXXXXXXXXXXX	PIC X(16)	X-Reference (space- padded)
RPT-PIT-DT2-BUY-SELL-CODE	1	A	B or S	PIC X(01)	Buy/Sell Code
RPT-PIT-DT2-CTRA-CONTRA- AGG					
RPT-PIT-DT2-CTRA-PART-ID	3	N	###	PIC 9(03)	Contra Participant ID
RPT-PIT-DT2-CTRA-AGG	2	N	##	PIC 9(02)	Contra Aggregate
RPT-PIT-DT2-CONTRA-ID	4	A	AAAA	PIC X(04)	Contra ID
RPT-PIT-DT2-ORIG-FACE	15	N	#####	PIC 9(15)	Original Face (zero- padded)
RPT-PIT-DT2-CURR-FACE	17	N	#####	PIC 9(15)V9(02)	Current Face (zero- padded)
RPT-PIT-DT2-ORIG-TRADE- PRICE	15	N	#####	PIC 9(03)V9(12)	Original Trade Price (zero-padded)
RPT-PIT-DT2-SETTLE-VALUE	17	N	#####	PIC 9(15)V9(02)	Settlement Value (zero-padded)
RPT-PIT-DT2-FICC-PRICE	15	N	#####	PIC 9(03)V9(12)	FICC Price (zero-padded)
RPT-PIT-DT2-CLEAR-FICC- VALUE	17	N	#####	PIC 9(15)V9(02)	Clearance Value vs. FICC (zero-padded)
RPT-PIT-DT2-TAP	17	N	#####	PIC 9(15)V9(02)	Transaction Adjustment Payment (zero-padded)
RPT-PIT-DT2-TAP-CREDIT- DEBIT	1	A	C or D	PIC X(01)	Transaction Adjustment Payment Credit or Debit
FILLER	32	A	AAAA...	PIC X(32)	Filler
<b>Total</b>	<b>228</b>				

**File Transmission Layout – CCP Pool Instruct TAP Detail – NDM Format  
(TRAILER)**

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