

## File Transmission Layout - CCP Pool Netting Summary NDM Format

Publication Date:	August 24, 2016 (5:38:00 PM)
Version #:	1.01
Distribution:	MBSD Clearing Members

**Version Control Page**

<b>Date</b>	<b>Version #</b>	<b>Name</b>	<b>Description of Change</b>
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>• In Card Code 02 (POOL NETTING SUMMARY DETAIL RECORD), added delivery date using filler at end of record.</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 Netting Summary Report NDM Format

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## Purpose

The Pool Netting Summary Report reflects the results of the current day's pool netting cycle in summary.

## 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 DETAIL RECORD (CARD CODE 02)**

Detail record containing a single pool netting summary 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 Netting Summary – 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-PNS-DT1-CARD-CODE	2	N	##	PIC 9(02)	Card code = '01'
RPT-PNS-DT1-RPT-ID	8	A/N	XXXXXXXX	PIC X(08)	Report ID = 'MB8009-N'
RPT-PNS-DT1-ACC-AGG-ID					
RPT-PNS-DT1-PART-ID	3	N	###	PIC 9(03)	Participant ID
RPT-PNS-DT1-AGG	2	N	##	PIC 9(02)	Aggregate Number
RPT-PNS-DT1-ACCT	4	A	AAAA	PIC X(04)	Account Symbol
RPT-PNS-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 Netting Summary – NDM Format  
(POOL NETTING SUMMARY RECORD)**

Field Name	Length	Type	Format	Cobol Picture	Description/Notes
RPT-PNS-DT2-CARD-CODE	2	N	##	PIC 9(02)	Card code = '02'
RPT-PNS-DT2-TBA-CUSIP	9	A/N	XXXXXXXXXX	PIC X(09)	TBA CUSIP
RPT-PNS-DT2-POOL-NUMBER	6	A/N	XXXXXX	PIC X(06)	Pool Number (zero- padded)
RPT-PNS-DT2-POOL-CUSIP	9	A/N	XXXXXXXXXX	PIC X(09)	Pool CUSIP
RPT-PNS-DT2-LONG-FICC- ORIG- FACE	15	N	#####	PIC 9(15)	Long Vs FICC Original Face (zero-padded)
RPT-PNS-DT2-LONG-FICC- CURR- FACE	17	N	#####	PIC 9(15)V9(02)	Long Vs FICC Current Face (zero-padded)
RPT-PNS-DT2-FICC-RVP-NET	17	N	#####	PIC 9(15)V9(02)	FICC RVP Net (zero- padded)
RPT-PNS-DT2-SHORT-FICC- ORIG- FACE	15	N	#####	PIC 9(15)	Short Vs FICC Original Face (zero-padded)
RPT-PNS-DT2-SHORT-FICC- CURR- FACE	17	N	#####	PIC 9(15)V9(02)	Short Vs FICC Current Face (zero-padded)
RPT-PNS-DT2-FICC-DVP-NET	17	N	#####	PIC 9(15)V9(02)	FICC DVP Net (zero- padded)
RPT-PNS-DT2-FICC-NET-ORIG-FACE	15	N	#####	PIC 9(15)	FICC Net Original Face (zero-padded)
RPT-PNS-DT2-NET-ORIG- FACE- CREDIT-DEBIT	1	A	C or D	PIC X(01)	Net Original Face Credit or Debit
RPT-PNS-DT2-FICC-NET- CURR- FACE	17	N	#####	PIC 9(15)V9(02)	FICC Net Current Face (zero-padded)
RPT-PNS-DT2-NET-CURR- FACE- CREDIT-DEBIT	1	A	C or D	PIC X(01)	Net Current Face Credit or Debit
RPT-PNS-DT2-FICC-NET-NET	17	N	#####	PIC 9(15)V9(02)	FICC Net Net (zero- padded)
RPT-PNS-DT2-NET-NET- CREDIT- DEBIT	1	A	C or D	PIC X(01)	Net Net Credit or Debit
RPT-PNS-DT2-TOTAL-TRADE- ADJUST	17	N	#####	PIC 9(15)V9(02)	Total Trade Adjustment (zero-padded)
RPT-PNS-DT2-TRADE-ADJUST- CREDIT-DEBIT	1	A	C or D	PIC X(01)	Trade Adjustment Credit or Debit
<b>RPT-PNS-DT2-DLVRY-DATE</b>	<b>8</b>	<b>N</b>	<b>YYYYMMDD</b>	<b>PIC 9(08)</b>	<b>Delivery Date</b>
FILLER	26	A	AAAA...	PIC X(26)	Filler

**Total 228**

**File Transmission Layout - CCP Pool Netting Summary – NDM Format  
(TRAILER)**

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