

## File Transmission Layout - Compressed Open Commitment NDM Format

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## Version Control Page

Date	Version #	Name	Description of Change
4/3/2001	Original	MBSD	Initial version
7/16/2015	1.0	C. Swords	Removed obsolete information and updated to support novation: <ul style="list-style-type: none"> <li>In Card Code 03 (DEALER DETAIL RECORD), added commission amount, trade sub-type and SPT pool number using filler at end of record.</li> <li>In Card Code 07 (BROKER DETAIL RECORD), added buy and sell dealer commission amount using filler at end of record.</li> <li>Card Code 04 (TCR / CAN SPECIAL INSTRUCTIONS RECORD) removed as obsolete.</li> </ul>
2/27/2016	1.01	C. Swords	Made following changes: <ul style="list-style-type: none"> <li>In Card Code 06 (DEALER DETAIL RECORD), updated length of SPT pool number to 6; added Original Par.</li> <li>In Card Code 08 (BROKER DETAIL RECORD), added trade sub-type, SPT pool number and original par.</li> </ul>
8/11/2016	1.02	C. Swords	Made following <u>informational</u> changes: <ul style="list-style-type: none"> <li>Add comment on Give-Up field that will be blank for novation-eligible trades</li> <li>Add comment on SBOO that applicable for TBA CUSIPs not eligible for novation only.</li> </ul>

# File Transmission Layout – Compressed Open Commitment Report NDM Format

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## Purpose

The Compressed Open Commitment report reflects all compared trades in their current state.

## Frequency

Daily.

## Record Layouts

\*All records are of equal length - 220 bytes

\*There are 8 different record types, each uniquely identified by card code, as follows; card codes 01 through 07, & 99.

\*The end of the report is signified by the 99 or “trailer” record.

### **ACCOUNT / REPORT HEADER RECORD (CARD CODE 01)**

Control record which signified the beginning of the report for a given account. Contains recipient account and report identification items.

### **CUSIP HEADER RECORD (CARD CODE 02)**

Header record detailing settlement month, year, CUSIP and CUSIP description.

### **DEALER DETAIL RECORD (CARD CODE 03)**

Detail record containing a single TCR or CAN.

### **CUSIP FOOTER RECORD (CARD CODE 05)**

Detail record containing CUSIP totals.

### **REPORT FOOTER RECORD (CARD CODE 06)**

Detail record containing total values.

### **BROKER DETAIL RECORD (CARD CODE 07)**

Broker detail record containing trade details.

### **TRAILER CONTROL RECORD (CARD CODE 99)**

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

## Sample File

\*Sample file provided after Record Layouts section.

**File Transmission Layout – Compressed Open Commitment – NDM Format****(HEADER)**

<b>Field Name</b>	<b>Length</b>	<b>Type</b>	<b>Cobol Picture</b>	<b>Description/Comments</b>
RPT-PS1-CARD-CODE	2	N	PIC 9(02)	Header Record, Card Code = '01'
RPT-PS1-RPT-ID	8	AN	PIC X(08)	Report ID = 'MB4891-A'
RPT-PS1-ACC-AGG-ID				
RPT-PS1-PART	3	N	PIC 9(03)	Participant ID
RPT-PS1-AGG	2	A/N	PIC 9(02)	Aggregate
RPT-PS1-ACCT	4	AN	PIC X(04)	Account Symbol
RPT-PS1-PARTICIPANT-NAME	40	AN	PIC X(40)	Participant Name
RPT-PS1-BUS-DATE	8	AN	PIC X(08)	Date of Report (YYYYMMDD)
RPT-PS1-PASS	1	AN	PIC X(01)	Pass Indicator (A=Morning or P=Evening)
FILLER	152	A	PIC X(152)	Filler

**Total****220**

**File Transmission Layout – Compressed Open Commitment – NDM Format  
(CUSIP / CLASS HEADER)**

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-OCC-DT2-CARD-CODE	2	N	PIC 9(02).	CUSIP Header, Card Code = '02'
RPT-OCC-DT2-STTL-YY	4	N	PIC 9(04).	Settlement Year (YYYY)
RPT-OCC-DT2-STTL-MM	2	N	PIC 9(02).	Settlement Month (MM)
RPT-OCC-DT2-CUSIP	9	AN	PIC X(09).	CUSIP
FILLER	1	A	PIC X(01).	Filler
RPT-OCC-DT2-ACCOUNT	4	AN	PIC X(04).	Account Symbol
FILLER	10	A	PIC X(10).	Filler
RPT-OCC-DT2-CUSIP-DESC	40	AN	PIC X(40).	CUSIP Description
RPT-OCC-DT2-MKT-PRC	15	N	PIC 9(03)V9(12).	Market Price
FILLER	133	A	PIC X(133).	Filler
<b>Total</b>	<b>220</b>			

**File Transmission Layout – Compressed Open Commitment – NDM Format  
(DEALER DETAIL RECORD)**

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-OCC-DT3-CARD-CODE	2	N	PIC 9(02).	Dealer Detail Record, Card Code = '03'
RPT-OCC-DT3-STTL-YYYY	4	N	PIC 9(04).	Settlement Year (YYYY)
RPT-OCC-DT3-STTL-MM	2	N	PIC 9(02).	Settlement Month (MM)
RPT-OCC-DT3-CUSIP	9	AN	PIC X(09).	CUSIP
FILLER	1	AN	PIC X(01).	Filler
RPT-OCC-DT3-Account	4	AN	PIC X(04).	Account Symbol
RPT-OCC-DT3-TRADE-ID.				Trade Number
RPT-OCC-DT3-TRD-PFX	4	N	PIC 9(04).	Trade Number Prefix
RPT-OCC-DT3-TRD-SFX	6	N	PIC 9(06).	Trade Number Suffix
RPT-OCC-DT3-XREF	15	AN	PIC X(15).	Internal XREF/Trade #
RPT-OCC-DT3-TRD-STATUS	4	AN	PIC X(04).	Trade Status - FMAT, PMAT, PSET, FSET
RPT-OCC-DT3-TRD-TYPE	4	AN	PIC X(04).	Trade Type-TFTD, SBOD, OPTN, SBOO, SBON (SBOO for TBA CUSIPs not eligible for novation only)
RPT-OCC-DT3-BS-IND	1	AN	PIC X(01).	B = Buy, S = Sell
RPT-OCC-DT3-TRD-DATE	8	AN	PIC X(08).	Trade Date (YYYYMMDD)
RPT-OCC-DT3-STTL-DATE	8	AN	PIC X(08).	Settlement Date (YYYYMMDD)
RPT-OCC-DT3-MCH-DATE	8	AN	PIC X(08).	Match Date (YYYYMMDD)
RPT-OCC-DT3-GU-DATE	8	AN	PIC X(08).	Give-Up Date (YYYYMMDD) (for trades eligible for novation, this field will be blank)
RPT-OCC-DT3-CTRA	4	AN	PIC X(04).	Contra Account
RPT-OCC-DT3-BRKR	4	AN	PIC X(04).	Broker Account Symbol
RPT-OCC-DT3-STTL-PRICE	15	N	PIC 9(03)V9(12).	Settlement Price - In Decimal
RPT-OCC-DT3-OPEN-PAR	13	N	PIC 9(11)V9(02).	Open Par Value
RPT-OCC-DT3-STTL-VAL	13	N	PIC 9(11)V9(02).	Settlement Value
RPT-OCC-DT3-COMM	7	N	PIC 9(05)V9(02).	Commission Amount – as dollar value
RPT-OCC-DT3-TRD-SUB-TYPE	4	A/N	PIC X(04).	Trade Sub-Type - TBA, SPT, STIP
RPT-OCC-DT3-SPT-POOL-NUMBER	6	A/N	PIC X(06).	SPT Pool Number
RPT-OCC-DT3-ORIG-PAR	13	N	PIC 9(11)V9(02).	Original Par Value
FILLER	53	A	PIC X(53).	Filler

**Total 220**

**File Transmission Layout – Compressed Open Commitment – NDM Format  
(CUSIP CLASS FOOTER RECORD)**

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-OCC-DT5-CARD-CODE	2	A/N	PIC X(02).	CUSIP Footer, Card Code = '05'
RPT-OCC-DT5-STTL-YY	4	A/N	PIC X(04).	Settlement Year (YYYY)
RPT-OCC-DT5-STTL-MM	2	A/N	PIC X(02).	Settlement Month (MM)
RPT-OCC-DT5-CUSIP	9	A/N	PIC X(09).	CUSIP
FILLER	1	A	PIC X(01).	Filler
RPT-OCC-DT5-ACCOUNT	4	A/N	PIC X(04).	Account Symbol
FILLER	10	A/N	PIC X(10)	Filler
RPT-OCC-DT5-BOP	13	N	PIC 9(11)V9(02).	Buy Open Par Value
RPT-OCC-DT5-BCON	13	N	PIC 9(11)V9(02).	Buy Settlement Value
RPT-OCC-DT5-BPL	13	N	PIC 9(11)V9(02).	Buy Profit / Loss
RPT-OCC-DT5-BPL-CRDR	1	A	PIC X(01).	Buy Profit / Loss Indicator (C=Credit, D=Debit)
RPT-OCC-DT5-SOP	13	N	PIC 9(11)V9(02).	Sell Open Par Value
RPT-OCC-DT5-SCON	13	N	PIC 9(11)V9(02).	Sell Settlement Value
RPT-OCC-DT5-SPL	13	N	PIC 9(11)V9(02).	Sell Profit / Loss
RPT-OCC-DT5-SPL-CRDR	1	A	PIC X(01).	Sell Profit / Loss Indicator (C=Credit, D=Debit)
FILLER	108	A/N	PIC X(108).	Filler

**Total 220**

**File Transmission Layout – Compressed Open Commitment – NDM Format  
(REPORT FOOTER RECORD)**

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-OCC-DT6-CARD-CODE	2	A/N	PIC X(02).	Report Footer, Card Code = '06'
FILLER	16	A/N	PIC X(16)	Filler
RPT-OCC-DT6-ACCOUNT	4	A/N	PIC X(04).	Account Symbol
FILLER	10	A/N	PIC X(10)	Filler
RPT-OCC-DT6-FW-BUY-ITM	4	A/N	PIC X(04).	Forward Buy Item Count
RPT-OCC-DT6-FW-BUY-OPAR	13	N	PIC 9(11)V9(02).	Forward Buy Open Par Value
RPT-OCC-DT6-FW-BUY-STTL	13	N	PIC 9(11)V9(02).	Forward Buy Settlement Value
RPT-OCC-DT6-FW-SEL-ITM	4	A/N	PIC X(04).	Forward Sell Item Count
RPT-OCC-DT6-FW-SEL-OPAR	13	N	PIC 9(11)V9(02).	Forward Sell Open Par Value
RPT-OCC-DT6-FW-SEL-STTL	13	N	PIC 9(11)V9(02).	Forward Sell Settlement Value
RPT-OCC-DT6-FL-BUY-ITM	4	A/N	PIC X(04).	Fail Buy Item Count
RPT-OCC-DT6-FL-BUY-OPAR	13	N	PIC 9(11)V9(02).	Fail Buy Open Par Value
RPT-OCC-DT6-FL-BUY-STTL	13	N	PIC 9(11)V9(02).	Fail Buy Settlement Value
RPT-OCC-DT6-FL-SEL-ITM	4	A/N	PIC X(04).	Fail Sell Item Count
RPT-OCC-DT6-FL-SEL-OPAR	13	N	PIC 9(11)V9(02).	Fail Sell Open Par Value
RPT-OCC-DT6-FL-SEL-STTL	13	N	PIC 9(11)V9(02).	Fail Sell Settlement Value
RPT-OCC-DT6-AF-BUY-ITM	4	A/N	PIC X(04).	Aged Fail Buy Item Count
RPT-OCC-DT6-AF-BUY-OPAR	13	N	PIC 9(11)V9(02).	Aged Fail Buy Open Par Value
RPT-OCC-DT6-AF-BUY-STTL	13	N	PIC 9(11)V9(02).	Aged Fail Buy Settlement Value
RPT-OCC-DT6-AF-SEL-ITM	4	A/N	PIC X(04).	Aged Fail Sell Item Count
RPT-OCC-DT6-AF-SEL-OPAR	13	N	PIC 9(11)V9(02).	Aged Fail Sell Open Par Value
RPT-OCC-DT6-AF-SEL-STTL	13	N	PIC 9(11)V9(02).	Aged Fail Sell Settlement Value
FILLER	8	A/N	PIC X(08).	Filler

**Total 220**



**File Transmission Layout – Compressed Open Commitment – NDM Format**

**(BROKER DETAIL RECORD)**

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-OCC-DT7-CARD-CODE	2	N	PIC 9(02).	Broker Detail Record, Card Code = '07'
RPT-OCC-DT7-STTL-YYYY	4	N	PIC 9(04).	Settlement Year (YYYY)
RPT-OCC-DT7-STTL-MM	2	N	PIC 9(02).	Settlement Month (MM)
RPT-OCC-DT7-CUSIP	9	AN	PIC X(09).	CUSIP
FILLER	1	AN	PIC X(01).	Filler
RPT-OCC-DT7-ACCOUNT	4	AN	PIC X(04).	Account Symbol
RPT-OCC-DT7-TRADE-ID.				Trade Number
RPT-OCC-DT7-TRD-PFX	4	N	PIC 9(04).	Trade Number Prefix
RPT-OCC-DT7-TRD-SFX	6	N	PIC 9(06).	Trade Number Suffix
RPT-OCC-DT7-XREF	15	AN	PIC X(15).	Internal XREF/Trade #
RPT-OCC-DT7-TRD-STATUS	4	AN	PIC X(04).	Trade Status - FMAT, PMAT, PSET, FSET
RPT-OCC-DT7-TRD-TYPE	4	AN	PIC X(04).	Trade Type - TFTD,SBOD
RPT-OCC-DT7-TRD-DATE	8	AN	PIC X(08).	Trade Date (YYYYMMDD)
RPT-OCC-DT7-STTL-DATE	8	AN	PIC X(08).	Settlement Date (YYYYMMDD)
RPT-OCC-DT7-MCH-DATE	8	AN	PIC X(08).	Match Date (YYYYMMDD)
RPT-OCC-DT7-GVUP-DATE	8	AN	PIC X(08).	Give-Up Date (YYYYMMDD) (for trades eligible for novation, this field will be blank)
RPT-OCC-DT7-BUY	4	AN	PIC X(04).	Buy Dealer Account Symbol
RPT-OCC-DT7-SELL	4	AN	PIC X(04).	Sell Dealer Account Symbol
RPT-OCC-DT7-STTL-PRICE	15	N	PIC 9(03)V9(12).	Settlement Price - In Decimal
RPT-OCC-DT7-OPEN-PAR	13	N	PIC 9(11)V9(02).	Open Par Value
RPT-OCC-DT7-STTL-VAL	13	N	PIC 9(11)V9(02).	Settlement Value
RPT-OCC-DT7-BUY-COMM	7	N	PIC 9(05)v9(02)	Buy Dealer Commission – In Decimal
RPT-OCC-DT7-SELL-COMM	7	N	PIC 9(05)v9(02)	Sell Dealer Commission – In Decimal
RPT-OCC-DT7-TRD-SUB-TYPE	4	A/N	PIC X(04).	Trade Sub-Type - TBA, SPT, STIP
RPT-OCC-DT7-SPT-POOL-NUMBER	6	A/N	PIC X(06).	SPT Pool Number
RPT-OCC-DT7-ORIG-PAR	13	N	PIC 9(11)V9(02).	Original Par Value
FILLER	47	A/N	PIC X(47).	Filler

**Total 220**

**File Transmission Layout – Compressed Open Commitment – NDM Format****(TRAILER)**

Field Name	Length		Type	Cobol Picture	Description/Comments
RPT-OCC-DT99-CARD-CODE	2	N		PIC 9(02).	Trailer Record, Card Code = '99'
FILLER	13	A		PIC X(13).	Filler
RPT-OCC-DT99-ACCT	4	AN		PIC X(04).	Account Symbol
FILLER	1	A		PIC X(01).	Filler
RPT-OCC-DT99-LOGICAL-COUNT	7	N		PIC 9(07).	Logical Record Count
FILLER	1	A		PIC X(01).	Filler
RPT-OCC-DT99-PHYSICAL-COUNT	7	N		PIC 9(07).	Physical Record Count
FILLER	185	A		PIC X(185).	Filler

**Total****220**