

File Transmission Layout – Pool Conversion NDM Format

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Distribution:	MBSD Clearing Members

Version Control Page

Date	Version #	Name	Description of Change
7/16/2015	1.0	C. Swords	Initial version
8/24/2016	1.01	C. Swords	Made following updates: <ul style="list-style-type: none">• In Card Code 02 (POOL OBLIGATION FACTOR UPDATE DETAIL RECORD), added credit/debit TAP indicator.• Add title page and revision history

File Transmission Layout – CCP Pool Obligation Factor Update Report NDM Format

Purpose

This report will reflect FICC calculated cash differences due to factor updates for all previously settled Pool Obligations (“POID’s) with a Contractual Settlement Date (“CSD”) in blackout period. This report will allow members to reconcile the money differences based on the factor updates.

Frequency

Daily.

*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.

Record Layouts

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 OBLIGATION FACTOR UPDATE DETAIL RECORD (CARD CODE 02)

Detail record containing a single pool obligation updated due to factor changes.

TRAILER CONTROL RECORD (CARD CODE 99)

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

**File Transmission Layout – CCP Pool Obligation Factor Update – NDM Format
(HEADER)**

Field Name	Length	Type	Cobol Picture	Description / Notes
RPT-FAC01-CARD-CODE	2	N	PIC 9(02)	Header Record, Card code = '01'
RPT-FAC01-RPT-ID	8	A/N	PIC X(08)	Report ID = "MB8107-N"
RPT-FAC01-ACC-AGG-ID				
RPT-FAC01-PART-ID	3	N	PIC 9(03)	Participant ID
RPT-FAC01-AGG	2	N	PIC 9(02)	Aggregate
RPT-FAC01-ACCT	4	A	PIC X(04)	Account Symbol
RPT-FAC01-PART-NAME	40	A/N	PIC X(40)	Participant Name
RPT-FAC01-BUS-DATE	8	N	PIC 9(08)	Date of Report
FILLER	171	A	PIC X(171)	Filler
Total	228			

**File Transmission Layout – CCP Pool Obligation Factor Update – NDM Format
(POOL OBLIGATION FACTOR UPDATE DETAIL RECORD)**

Field Name	Length	Type	Cobol Picture	Description / Notes
RPT-FAC02-CARD-CODE	2	N	PIC 9(02)	Card Code ='02'
RPT-FAC02-TBA-CUSIP	9	A/N	PIC X(09)	TBA CUSIP
RPT-FAC02-ACCT	4	A	PIC X(04)	Account Symbol
RPT-FAC02-POOL-NUMBER	6	A/N	PIC X(06)	Pool Number
RPT-FAC02-POOL-CUSIP	9	A/N	PIC X(09)	Pool CUSIP
RPT-FAC02-POID	14	N	PIC 9(14)	Pool Obligation ID
RPT-FAC02-BUY-SELL-CODE	1	N	PIC X(01)	Buy/Sell Code, B=Buy, S=Sell
RPT-FAC02-TRD-DATE	8	N	PIC 9(08)	Trade Date (YYYYMMDD)
RPT-FAC02-SETTL-DATE	8	N	PIC 9(08)	Settlement Date (YYYYMMDD)
RPT-FAC02-DLVRY-DATE	8	N	PIC 9(08)	Delivery Date (YYYYMMDD)
RPT-FAC02-CONTRA-ID	4	A	PIC X(04)	Contra ID
RPT-FAC02-ORIG-FACE	15	N	PIC 9(15)	Original Face
RPT-FAC02-CURR-FACE	17	N	PIC 9(15)V9(02)	Current Face
RPT-FAC02-PRICE	15	N	PIC 9(03)V9(12)	Trade Price
RPT-FAC02-ACT-CLEAR-MONEY	15	N	PIC 9(13)V9(02)	Actual Clearance Money
RPT-FAC02-ACT-PREV-FACTOR	12	N	PIC 9(3)V9(9)	Previous Factor
RPT-FAC02-UPD-FACTOR	12	N	PIC 9(3)V9(9)	Updated Factor
RPT-FAC02-CURR-FACE-REVISED	17	N	PIC 9(15)V9(02)	Revised Current Face using updated factor
RPT-FAC02-NET-MONEY-REVISED	15	N	PIC 9(13)V9(02)	Revised Net Money using updated factor
RPT-FAC02-TAP	15	N	PIC 9(13)V9(02)	Transaction Adjustment Payment (TAP) due to difference in Actual Net Money and Revised Net Money.
RPT-FAC02-TAP-CRDR	1	A	PIC X(1)	TAP Indicator (C=Credit, D=Debit)
FILLER	29	A	PIC X(29)	Filler

Total 228

**File Transmission Layout – CCP Pool Obligation Factor Update – NDM Format
(TRAILER)**

Field Name	Length	Type	Cobol Picture	Description / Notes
RPT-FAC99-CARD-CODE	2	N	PIC 9(02)	Trailer Record, Card Code = '99'
FILLER	13	A	PIC X(13)	Filler
RPT-FAC99-ACCT	4	A/N	PIC X(04)	Account Symbol
FILLER	1	A	PIC X(01)	Filler
RPT-FAC99-LOGICAL-COUNT	7	N	PIC 9(07)	Logical Record Count
FILLER	1	A	PIC X(01)	Filler
RPT-FAC99-PHYSICAL-COUNT	7	N	PIC 9(07)	Physical Record Count
FILLER	193	A	PIC X(193)	Filler
Total	228			