

File Transmission Layout - Purchase & Sale 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"> In Card Code 03 (DEALER DETAIL RECORD), added trade sub-type and SPT pool number using filler at end of record; added NOV as valid type of activity. In Card Code 06 (BROKER DETAIL RECORD), replaced option type with filler, as now obsolete. Card Code 04 (SPECIAL INSTRUCTIONS RECORD) removed as obsolete.
2/27/2016	1.01	C. Swords	Made following changes: <ul style="list-style-type: none"> In Card Code 03 (DEALER DETAIL RECORD), added RCRT as valid type of activity.
8/24/2016	1.02	C. Swords	Made following <u>informational</u> changes: <ul style="list-style-type: none"> Add title page and revision history.

File Transmission Layout – Purchase and Sale Report NDM Format

Purpose

The Purchase and Sale Report reflects compared trades from the current date as well as any subsequent activity associated with a trade i.e., **novation, give-up**, cancel, settle, etc.

Frequency

Daily.

*All records are of equal length - 202 bytes.

*There are 7 different record types, each uniquely identified by card code, as follows: card codes 01 through 06, & 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.

CUSIP HEADER RECORD (CARD CODE 02)

Control record which signifies the beginning of the next CUSIP.

DEALER DETAIL RECORD (CARD CODE 03)

Detail record containing a single trade formatted for dealer accounts only.

~~SPECIAL INSTRUCTIONS RECORD (CARD CODE 04)~~

~~The number of SPIs (Special Instructions) per trade is not related to the number contained on a logical record. For every Special Instructions encountered for a given trade, one SPI record (card code 04) will be transmitted.~~

SETTLEMENTS RECORD (CARD CODE 05)

The number of NOSs (notification of settlement) per trade is not related to the number contained on a logical record. For every NOS encountered for a given trade, one (Card code 05) will be transmitted.

BROKER DETAIL RECORD (CARD CODE 06)

Detail record containing a single trade formatted for broker account only.

TRAILER CONTROL RECORD (CARD CODE 99)

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

**File Transmission – Purchase and Sale – NDM Format
(HEADER)**

Field Name	Length	Type	Cobol Picture	Description/Comments
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 = 'MB4761-A'
RPT-PS1-ACC-AGG-ID.	3	N	PIC 9(03).	Participant ID
RPT-PS1-PART-ID	2	A/N	PIC 9(02).	Aggregate
RPT-PS1-AGG	4	AN	PIC X(04).	Account Symbol
RPT-PS1-ACCT	40	AN	PIC X(40).	Participant Name
RPT-PS1-PARTICIPANT-NAME	8	AN	PIC X(08).	Date of Report (YYYYMMDD)
RPT-PS1-BUS-DATE	1	A/N	PIC X(01).	Pass Indicator (A=Morning or P=Evening)
RPT-PS1-PASS	134	A	PIC X(134).	Filler
Total	202			

**File Transmission – Purchase and Sale – NDM Format
(CUSIP / CLASS HEADER)**

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-PS2-CARD-CODE	2	N	PIC 9(02).	CUSIP Record, Card Code = '02'
RPT-PS2-SETTLEMENT-YEAR	4	N	PIC 9(04).	Settlement Year (YYYY)
RPT-PS2-SETTLEMENT-MONTH	2	N	PIC 9(02).	Settlement Month (MM)
RPT-PS2-CUSIP.	9	AN	PIC X(09).	CUSIP
FILLER	1	A	PIC X(01).	Filler
RPT-PS2-ACCT	4	AN	PIC X(04).	Account Symbol
FILLER	10	A	PIC X(10).	Filler
RPT-PS2-CUSIP-DESCRIPTION	40	AN	PIC X(40).	CUSIP Description
FILLER	130	A	PIC X(130).	Filler
Total	202			

**File Transmission – Purchase and Sale – NDM Format
(DEALER DETAIL RECORD)**

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-PS3-CARD-CODE	2	N	PIC 9(02).	Dealer Detail Record, Card Code = '03'
RPT-PS3-SETTLEMENT-YEAR	4	N	PIC 9(04).	Settlement Year (YYYY)
RPT-PS3-SETTLEMENT-MONTH	2	N	PIC 9(02).	Settlement Month (MM)
RPT-PS3-CUSIP	9	AN	PIC X(09).	CUSIP
FILLER	1	AN	PIC X(01).	Filler
RPT-PS3-ACCT	4	AN	PIC X(04).	Account Symbol
RPT-PS3-TRADE-ID.				Trade Number
RPT-PS3-TRD-PREFIX-NBR	4	N	PIC 9(04).	Trade Number Prefix
RPT-PS3-TRD-SUFFIX-NBR	6	N	PIC 9(06).	Trade Number Suffix
RPT-PS3-ACTIVITY	6	AN	PIC X(06).	Activity Type - TCR, CAN, GUP, MOD,NOS, NCVT, NCRT, NOV
RPT-PS3-SUB-INTERNAL-XREF	15	AN	PIC X(15).	Internal XREF/Trade #
RPT-PS3-TRADE-TYPE	4	AN	PIC X(04).	Trade Type-TFTD,SBOD,OPTN, SBOO, SBON
RPT-PS3-OPTION-TYPE	4	AN	PIC X(04).	Option Type - 'PUTS' or 'CALL'
RPT-PS3-BS-INDICATOR	1	AN	PIC X(01).	B = Buy, S = Sell
RPT-PS3-TRADE-DATE	8	AN	PIC X(08).	Trade Date (YYYYMMDD)
RPT-PS3-MATCH-DATE	8	AN	PIC X(08).	Match Date (YYYYMMDD)
RPT-PS3-SETTL-DATE	8	AN	PIC X(08).	Settlement Date (YYYYMMDD)
RPT-PS3-GIVE-UP-DATE	8	AN	PIC X(08).	Give-Up Date (YYYYMMDD)
RPT-PS3-ENTRY-DATE	8	AN	PIC X(08).	Entry Date (YYYYMMDD)
RPT-PS3-CONTRA-ACCT	4	AN	PIC X(04).	Contra Account
RPT-PS3-BROKER-ACCT	4	AN	PIC X(04).	Broker Account Symbol
RPT-PS3-BRKR-COMMISSION	7	N	PIC 9(05)V9(02).	Broker Commission
RPT-PS3-TRADE-STATUS	4	AN	PIC X(04).	Trade Status - FMAT, PMAT, PSET, FSET, PCAN, CAN, NCAN
RPT-PS3-DLR-PRICE	15	N	PIC 9(03)V9(12).	Trade Price - In Decimal
RPT-PS3-STTL-PRICE	15	N	PIC 9(03)V9(12).	Settlement Trade Price - In Decimal
RPT-PS3-PAR-VALUE	13	N	PIC 9(11)V9(02).	Par Value or Amortized Value
RPT-PS3-CONTRACT-VALUE	13	N	PIC 9(11)V9(02).	Settlement Value
PT-PS3-TRD-SUB-TYPE	4	A/N	PIC X(04).	Trade Sub-Type - TBA, SPT, STIP
RPT-PS3-SPT-POOL-NUMBER	7	A/N	PIC X(07).	SPT Pool Number
FILLER	14	A	PIC X(14).	Filler

Total 202

**File Transmission – Purchase and Sale – NDM Format
(NOS DETAIL RECORD)**

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-PS5- CARD-CODE	2	N	PIC 9(02).	NOS Detail Record, Card Code = '05'
RPT-PS5-SETTLEMENT-YEAR	4	N	PIC 9(04).	Settlement Year (YYYY)
RPT-PS5-SETTLEMENT-MONTH	2	N	PIC 9(02).	Settlement Month (MM)
RPT-PS5- CUSIP	9	A/N	PIC X(09).	CUSIP
FILLER	1	A/N	PIC X(01).	Filler
RPT-PS5-ACCT	4	A/N	PIC X(04).	Account Symbol
RPT-PS5- TRADE-ID.				Trade Number
RPT-PS5- TRD-PREFIX-NBR	4	N	PIC 9(04).	Trade Number Prefix
RPT-PS5- TRD-SUFFIX-NBR	6	N	PIC 9(06).	Trade Number Suffix
RPT-PS5- POOL	9	A/N	PIC X(09).	Pool Number-1
RPT-PS5-AMORT-VALUE	13	N	PIC 9(11)V9(02).	Amortized Value-1
RPT-PS5- POOL-CONTROL-NBR	15	A/N	PIC X(15).	Internal XREF/Trade #-1
RPT-PS5-MATCH-DATE	8	A	PIC X(08)	Date the NOS Transaction was Matched
FILLER	125	A	PIC X(125).	Filler

Total

202

**File Transmission – Purchase and Sale – NDM Format
(BROKER DETAIL RECORD)**

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-PS6- CARD-CODE	2	N	PIC 9(02).	Broker Detail Record, Card Code = '06'
RPT-PS6-SETTLEMENT-YEAR	4	N	PIC 9(04).	Settlement Year (YYYY)
RPT-PS6-SETTLEMENT-MONTH	2	N	PIC 9(02).	Settlement Month (MM)
RPT-PS6-CUSIP	9	A/N	PIC X(09).	CUSIP
FILLER	1	A/N	PIC X(01).	Filler
RPT-PS6-ACCT	4	A/N	PIC X(04).	Account Symbol
RPT-PS6-ACTIVITY	6	A/N	PIC X(06).	Activity Type - TCR, CAN, GUP, MOD, NCVT
RPT-PS6-TRADE-ID.				Trade Number
RPT-PS6-TRD-PREFIX-NBR	4	N	PIC 9(04).	Trade Number Prefix
RPT-PS6-TRD-SUFFIX-NBR	6	N	PIC 9(06).	Trade Number Suffix
RPT-PS6-SUB-INTERNAL-XREF	15	A/N	PIC X(15).	Internal XREF/Trade #
RPT-PS6-TRADE-TYPE	4	A/N	PIC X(04).	Trade Type - TFTD,SBOD,OPTN
RPT-PS6-OPTION-TYPE FILLER	4	A/N	PIC X(04).	Option Type - 'PUTS' or 'CALL' Filler
RPT-PS6-TRADE-DATE	8	A/N	PIC X(08).	Trade Date (YYYYMMDD)
RPT-PS6-MATCH-DATE	8	A/N	PIC X(08).	Match Date (YYYYMMDD)
RPT-PS6-SETTL-DATE	8	A/N	PIC X(08).	Settlement Date (YYYYMMDD) for TFTD, OPTN Trades Only
RPT-PS6-GIVE-UP-DATE	8	A/N	PIC X(08).	Give-Up Date (YYYYMMDD)
RPT-PS6-ENTRY-DATE	8	A/N	PIC X(08).	Trade Entry Date (YYYYMMDD)
RPT-PS6-BUY-ACCT	4	A/N	PIC X(04).	Buy Dealer Account
RPT-PS6-BUY-COMMISSION	7	N	PIC 9(05)V9(02).	Buy Dealer Commission
RPT-PS6-BUY-PRICE	15	N	PIC 9(03)V9(12).	Buy Dealer Price - In Decimal
RPT-PS6-SELL-ACCT	4	A/N	PIC X(04).	Sell Dealer Account
RPT-PS6-SELL-COMMISSION	7	N	PIC 9(05)V9(02).	Sell Dealer Commission
RPT-PS6-SELL-PRICE	15	N	PIC 9(03)V9(12).	Sell Dealer Price - In Decimal
RPT-PS6-TRADE-STATUS	4	A/N	PIC X(04).	Trade Status - FMAT, PMAT, PCAN, CAN
RPT-PS6-STTL-PRICE	15	N	PIC 9(03)V9(12).	Settlement Trade Price - In Decimal
RPT-PS6-PAR-VALUE	13	N	PIC 9(11)V9(02).	Par Value
RPT-PS6-CONTRACT-VALUE	13	N	PIC 9(11)V9(02).	Settlement Value
FILLER	4	A	PIC X(04).	Filler

Total 202

**File Transmission – Purchase and Sale – NDM Format
(TRAILER)**

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-P99-CARD-CODE	2	N	PIC 9(02).	Trailer Record, Card Code = '99'
FILLER	13	A	PIC X(13).	Filler
RPT-PS99-A CCT	4	A/N	PIC X(04).	Account Symbol
FILLER	1	A	PIC X(01).	Filler
RPT-PS99-LOGICAL-COUNT	7	N	PIC 9(07).	Logical Record Count
FILLER	1	A	PIC X(01).	Filler
RPT-PS99-PHYSICAL-COUNT	7	N	PIC 9(07).	Physical Record Count
FILLER	167	A	PIC X(167).	Filler
Total	202			